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

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FOR THE YEAR ENDED
DECEMBER 31, 2016

2016

LIFE AND ACCIDENT AND HEALTH

2016

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
Standard Plaza		Portland	OR	01/01/1958	03/07/2016	30,852,966	0	8,591,624	50,000,000	532,059	0	0	(532,059)	0	3,861,452	2,791,286
Standard Insurance Center		Portland	OR	01/01/1984	03/07/2016	78,215,549	0	36,050,906	88,000,000	2,110,556	0	0	(2,110,556)	0	9,072,825	4,985,633
0299999. Property occupied by the reporting entity - Administrative						109,068,515	0	44,642,530	138,000,000	2,642,615	0	0	(2,642,615)	0	12,934,277	7,776,919
0399999. Total Property occupied by the reporting entity						109,068,515	0	44,642,530	138,000,000	2,642,615	0	0	(2,642,615)	0	12,934,277	7,776,919
Investment Property		Hillsboro	OR	01/01/1972	12/31/2015	2,349,250	0	2,323,831	12,364,070	3,388	0	0	(3,388)	0	132,519	151,053
0499999. Properties held for the production of income						2,349,250	0	2,323,831	12,364,070	3,388	0	0	(3,388)	0	132,519	151,053
0699999 - Totals						111,417,765	0	46,966,361	150,364,070	2,646,003	0	0	(2,646,003)	0	13,066,796	7,927,972

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	8,591,624	6,543,443
Standard Insurance Center	Portland	OR	01/01/1984		0	0	36,050,906	10,738,147
Investment Property	Hillsboro	OR	01/01/1972		0	0	2,323,831	211,411
0199999. Acquired by Purchase					0	0	46,966,361	17,493,001
0399999 - Totals					0	0	46,966,361	17,493,001

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
Standard Insurance Center Building Improvement	Portland	OR	12/31/2016		218,785	0	60,091	16,104	0	0	(16,104)	0	43,987	0	0	(43,987)	(43,987)	0	0
0199999. Property Disposed					218,785	0	60,091	16,104	0	0	(16,104)	0	43,987	0	0	(43,987)	(43,987)	0	0
0399999 - Totals					218,785	0	60,091	16,104	0	0	(16,104)	0	43,987	0	0	(43,987)	(43,987)	0	0

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				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								
A3011702		BEAVERTON	OR		03/28/2003	4.625	70,438	0	0	0	0	0	79,000	01/16/1998
17434		MILWAUKIE	OR		02/04/1994	5.875	23,685	0	0	0	0	0	162,000	09/19/2000
A1111601		PORTLAND	OR		02/07/2002	4.750	1,555	0	0	0	0	0	138,000	02/07/2002
17340		TROUTDALE	OR		11/09/1993	5.875	18,852	0	0	0	0	0	144,000	03/28/2003
978120		TUALATIN	OR		01/16/1998	6.250	19,737	0	0	0	0	0	72,500	02/18/1993
0399999. Mortgages in good standing - Residential mortgages-all other							134,267	0	0	0	0	0	595,500	XXX
B3062602		ALABASTER	AL		09/17/2013	4.875	327,290	0	0	0	0	0	537,367	12/31/2015
A6100704		ANNISTON	AL		11/30/2006	6.200	212,140	0	0	0	0	0	701,892	12/31/2015
A6100705		ATALLA	AL		11/29/2006	6.200	261,741	0	0	0	0	0	644,004	12/31/2015
A7011213		ATHENS	AL		03/28/2007	6.375	313,172	0	0	0	0	0	615,060	12/31/2015
B5100606		BESSEMER	AL		01/15/2016	4.875	1,253,764	0	0	0	0	0	1,965,678	01/15/2016
A7040502		BIRMINGHAM	AL		06/27/2007	6.625	262,343	0	0	0	0	0	594,660	12/31/2015
B3100703		BIRMINGHAM	AL		12/20/2013	5.125	1,272,493	0	0	0	0	0	1,867,398	12/31/2015
B5020603		BIRMINGHAM	AL		04/02/2015	3.875	1,659,549	0	0	0	0	0	2,676,942	12/31/2015
A6100719		BOAZ	AL		11/30/2006	6.200	452,680	0	0	0	0	0	1,823,472	12/31/2015
A8112503		CULLMAN	AL		01/28/2009	7.300	271,340	0	0	0	0	0	592,110	12/31/2015
B4021304		CULLMAN	AL		04/11/2014	4.000	907,554	0	0	0	0	0	1,512,150	12/31/2015
A8081902		DECATUR	AL		11/07/2008	4.500	2,616,125	0	0	0	0	0	4,373,300	12/31/2015
B3071204		EUFAULA	AL		10/04/2013	4.500	733,958	0	0	0	0	0	1,976,403	12/31/2015
B1030206		FAIRFIELD	AL		05/18/2011	4.500	297,239	0	0	0	0	0	450,162	12/31/2015
A7122704		FLORALA	AL		02/14/2008	6.625	207,603	0	0	0	0	0	547,740	12/31/2015
A7102901		FOLEY	AL		01/11/2008	5.000	166,692	0	0	0	0	0	111,690	12/31/2015
B2071101		FOLEY	AL		10/01/2012	5.125	556,012	0	0	0	0	0	859,111	12/31/2015
B5112502		FULTONDALE	AL		02/26/2016	4.500	1,234,398	0	0	0	0	0	1,682,520	02/26/2016
A4083001		GADSDEN	AL		11/22/2004	6.625	461,886	0	0	0	0	0	845,000	12/31/2015
A6100715		GADSDEN	AL		11/30/2006	6.200	452,680	0	0	0	0	0	1,713,324	12/31/2015
A6101422		GADSDEN	AL		03/16/2007	6.375	268,418	0	0	0	0	0	729,300	12/31/2015
A7042302		GADSDEN	AL		07/31/2007	6.500	16,883	0	0	0	0	0	334,050	12/31/2015
B3062604		GARDENDALE	AL		09/17/2013	4.875	1,195,403	0	0	0	0	0	1,904,560	12/31/2015
A6100709		GUNTERSVILLE	AL		11/29/2006	6.200	328,943	0	0	0	0	0	753,348	12/31/2015
A6100714		GUNTERSVILLE	AL		11/29/2006	6.200	328,943	0	0	0	0	0	805,608	12/31/2015
A6121612		GUNTERSVILLE	AL		03/16/2007	6.250	53,368	0	0	0	0	0	111,690	12/31/2015
B2091002		HOOVER	AL		12/20/2012	4.875	2,050,277	0	0	0	0	0	2,635,374	12/31/2015
A6100708		HUNTSVILLE	AL		11/30/2006	6.200	279,342	0	0	0	0	0	598,980	12/31/2015
A7011208		HUNTSVILLE	AL		08/15/2007	6.375	425,489	0	0	0	0	0	1,255,110	12/31/2015
B2083002	CF	HUNTSVILLE	AL		10/30/2012	5.250	1,380,698	0	0	0	0	0	2,254,992	12/31/2015
B4111201		HUNTSVILLE	AL		01/30/2015	4.875	796,906	0	0	0	0	0	1,140,480	12/31/2015
B4013101		IRONDALE	AL		04/25/2014	5.125	578,639	0	0	0	0	0	927,180	12/31/2015
A6100706		JACKSONVILLE	AL		11/30/2006	6.200	176,805	0	0	0	0	0	486,420	12/31/2015
A6101414		JACKSONVILLE	AL		01/31/2007	6.250	95,690	0	0	0	0	0	342,210	12/31/2015
A5063002		MOBILE	AL		09/19/2005	5.500	172,459	0	0	0	0	0	699,720	12/31/2015
B1112901		MOBILE	AL		04/03/2012	5.875	570,754	0	0	0	0	0	983,460	12/31/2015
B1112903		MOBILE	AL		04/03/2012	5.875	508,151	0	0	0	0	0	840,640	12/31/2015
B2050205		MONTGOMERY	AL		07/27/2012	5.125	975,401	0	0	0	0	0	1,485,064	12/31/2015
B2110723		MONTGOMERY	AL		12/28/2012	4.875	234,404	0	0	0	0	0	391,272	12/31/2015
B3022002		MONTGOMERY	AL		05/15/2013	5.000	530,725	0	0	0	0	0	927,574	12/31/2015
A6100703		MUSCLE SHOALS	AL		11/30/2006	6.200	173,205	0	0	0	0	0	557,976	12/31/2015
A7031901		OWENS CROSS ROADS	AL		05/18/2007	6.250	240,017	0	0	0	0	0	526,320	12/31/2015
A6100720		PELHAM	AL		11/30/2006	6.200	643,752	0	0	0	0	0	2,358,936	12/31/2015
B3041602	CF	PELL CITY	AL		07/11/2013	4.500	1,506,538	0	0	0	0	0	2,217,300	12/31/2015
A6052404		BENTONVILLE	AR		09/28/2006	6.560	3,622,175	0	0	0	0	0	6,328,000	12/31/2015
B3031309	CF	FAYETTEVILLE	AR		05/13/2013	4.750	1,382,778	0	0	0	0	0	2,794,018	12/31/2015
B5050507		LITTLE ROCK	AR		09/01/2015	4.375	401,932	0	0	0	0	0	624,445	12/31/2015
A7041903		MAUMELLE	AR		05/31/2007	6.250	400,133	0	0	0	0	0	696,660	12/31/2015
A6052405		ROGERS	AR		09/28/2006	6.560	5,748,219	0	0	0	0	0	8,628,000	12/31/2015
B0080303		RUSSELLVILLE	AR		09/30/2010	4.250	372,255	0	0	0	0	0	849,400	12/31/2015
A7070201		APACHE JUNCTION	AZ		09/04/2007	6.875	216,272	0	0	0	0	0	244,290	12/31/2015
A7122706		APACHE JUNCTION	AZ		02/27/2008	6.375	845,985	0	0	0	0	0	1,574,880	12/31/2015
B3031802		APACHE JUNCTION	AZ		06/25/2013	4.250	1,137,556	0	0	0	0	0	1,574,025	12/31/2015
B3052701		APACHE JUNCTION	AZ		08/23/2013	4.250	823,082	0	0	0	0	0	1,326,051	12/31/2015
B2021303		AVONDALE	AZ		04/13/2012	5.375	253,104	0	0	0	0	0	424,320	12/31/2015

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
B5040309		AVONDALE	AZ		02/26/2016	4.450	1,807,674	0	0	0	0	0	2,476,870	02/26/2016
A8031004		BENSON	AZ		06/04/2008	6.875	547,822	0	0	0	0	0	1,054,170	12/31/2015
B3012807		CAVE CREEK	AZ		05/29/2013	4.500	716,244	0	0	0	0	0	1,273,970	12/31/2015
B4100704		CAVE CREEK	AZ		12/10/2014	4.375	581,993	0	0	0	0	0	904,655	12/31/2015
A7080305		CHANDLER	AZ		10/12/2007	4.750	347,552	0	0	0	0	0	545,316	12/31/2015
A70803053		CHANDLER	AZ		12/10/2009	4.750	390,202	0	0	0	0	0	612,235	12/31/2015
A8012406		CHANDLER	AZ		03/31/2008	4.625	337,251	0	0	0	0	0	1,306,222	12/31/2015
A9042402		CHANDLER	AZ		07/17/2009	4.250	91,659	0	0	0	0	0	432,849	12/31/2015
A9111302		CHANDLER	AZ		12/29/2009	4.125	1,621,955	0	0	0	0	0	2,288,555	12/31/2015
B1020902		CHANDLER	AZ		10/18/2011	6.750	659,963	0	0	0	0	0	1,306,998	12/31/2015
B1052701		CHANDLER	AZ		08/31/2011	4.000	431,674	0	0	0	0	0	754,072	12/31/2015
B1052702		CHANDLER	AZ		08/31/2011	4.000	1,113,970	0	0	0	0	0	1,730,036	12/31/2015
B3053002		CHANDLER	AZ		08/22/2013	4.500	390,164	0	0	0	0	0	944,055	12/31/2015
B3061901		CHANDLER	AZ		08/30/2013	4.875	500,521	0	0	0	0	0	1,000,917	12/31/2015
B3100401		CHANDLER	AZ		11/07/2013	4.750	520,435	0	0	0	0	0	724,284	12/31/2015
B4082606		CHANDLER	AZ		11/19/2014	4.875	237,130	0	0	0	0	0	313,998	12/31/2015
B1030403		EL MIRAGE	AZ		05/23/2011	6.250	999,109	0	0	0	0	0	1,413,765	12/31/2015
A7082701		FLAGSTAFF	AZ		10/29/2007	6.750	267,941	0	0	0	0	0	372,745	12/31/2015
B5020402		FLAGSTAFF	AZ		04/28/2015	4.750	541,449	0	0	0	0	0	841,050	12/31/2015
B3040903		FOUNTAIN HILLS	AZ		07/15/2013	4.500	783,419	0	0	0	0	0	1,128,672	12/31/2015
A4121502		GILBERT	AZ		02/25/2005	4.250	335,640	0	0	0	0	0	619,200	12/31/2015
A7110201		GILBERT	AZ		02/14/2008	6.500	382,156	0	0	0	0	0	618,258	12/31/2015
A9031206		GILBERT	AZ		05/29/2009	4.500	1,066,585	0	0	0	0	0	1,345,825	12/31/2015
B1081703		GILBERT	AZ		11/14/2011	5.750	1,010,434	0	0	0	0	0	1,289,860	12/31/2015
B5011303		GILBERT	AZ		04/30/2015	4.750	402,590	0	0	0	0	0	554,826	12/31/2015
A7031404		GLENDALE	AZ		04/17/2007	5.000	17,850,000	0	0	0	0	0	29,469,000	12/31/2015
A7062601		GLENDALE	AZ		09/25/2007	6.950	144,240	0	0	0	0	0	279,480	12/31/2015
A7073002		GLENDALE	AZ		10/18/2007	6.375	1,100,798	0	0	0	0	0	1,108,806	12/31/2015
B0072103	CF	GLENDALE	AZ		09/29/2010	5.875	1,390,707	0	0	0	0	0	2,977,000	12/31/2015
B1082902		GLENDALE	AZ		10/07/2011	5.750	2,419,272	0	0	0	0	0	3,873,167	12/31/2015
B1082902-1		GLENDALE	AZ		02/28/2014	5.250	1,333,042	0	0	0	0	0	2,134,153	12/31/2015
B2062904		GLENDALE	AZ		09/26/2012	5.000	651,897	0	0	0	0	0	1,142,895	12/31/2015
B3120401		GLENDALE	AZ		02/19/2014	4.375	336,510	0	0	0	0	0	468,482	12/31/2015
B5051803		GLENDALE	AZ		07/09/2015	4.875	1,805,172	0	0	0	0	0	2,457,536	12/31/2015
A5071901		GLOBE	AZ		12/31/2006	6.000	86,980	0	0	0	0	0	343,230	12/31/2015
A8030702		GOODYEAR	AZ		06/04/2008	6.125	782,109	0	0	0	0	0	1,418,157	12/31/2015
B2042403		GOODYEAR	AZ		07/10/2012	5.750	616,475	0	0	0	0	0	1,101,884	12/31/2015
B4110605		GOODYEAR	AZ		12/19/2014	4.500	2,693,923	0	0	0	0	0	3,441,633	12/31/2015
B3060306		LAVEEN	AZ		08/15/2013	4.250	804,042	0	0	0	0	0	1,181,377	12/31/2015
A6102707		MARICOPA	AZ		12/14/2006	6.375	245,147	0	0	0	0	0	634,260	12/31/2015
A7012901		MARICOPA	AZ		03/23/2007	6.250	467,096	0	0	0	0	0	875,160	12/31/2015
A3052101		MESA	AZ		07/22/2003	4.375	991,008	0	0	0	0	0	3,445,000	12/31/2015
A3090502		MESA	AZ		12/31/2006	4.750	302,780	0	0	0	0	0	615,060	12/31/2015
A3122203		MESA	AZ		03/15/2004	6.125	221,241	0	0	0	0	0	1,657,000	12/31/2015
A8032503		MESA	AZ		06/19/2008	6.375	212,891	0	0	0	0	0	286,890	12/31/2015
A9103004	CF	MESA	AZ		12/30/2009	4.250	1,908,666	0	0	0	0	0	2,897,636	12/31/2015
B0060201		MESA	AZ		07/15/2010	6.875	874,278	0	0	0	0	0	1,509,020	12/31/2015
B0081001		MESA	AZ		09/24/2010	4.250	627,630	0	0	0	0	0	1,068,000	12/31/2015
B0081003		MESA	AZ		09/29/2010	4.250	628,506	0	0	0	0	0	563,000	12/31/2015
B0120303		MESA	AZ		01/31/2011	5.750	482,278	0	0	0	0	0	983,280	12/31/2015
B1011902	CF	MESA	AZ		03/10/2011	5.875	1,278,384	0	0	0	0	0	2,764,000	12/31/2015
B1032801		MESA	AZ		05/25/2011	6.000	1,421,707	0	0	0	0	0	2,534,935	12/31/2015
B10328013		MESA	AZ		06/01/2011	6.000	106,599	0	0	0	0	0	190,067	12/31/2015
B1042603		MESA	AZ		06/30/2011	6.250	366,772	0	0	0	0	0	847,670	12/31/2015
B2081002		MESA	AZ		10/29/2012	5.000	634,536	0	0	0	0	0	751,200	12/31/2015
B3021902		MESA	AZ		04/26/2013	4.750	699,944	0	0	0	0	0	1,086,196	12/31/2015
B3091201		MESA	AZ		01/10/2014	5.750	235,841	0	0	0	0	0	359,159	12/31/2015
B4040705		MESA	AZ		06/13/2014	5.125	200,519	0	0	0	0	0	292,793	12/31/2015
B4051604		MESA	AZ		07/23/2014	4.500	612,237	0	0	0	0	0	1,034,720	12/31/2015
B4120503		MESA	AZ		01/22/2015	3.750	652,517	0	0	0	0	0	945,648	12/31/2015
B5020205		MESA	AZ		03/16/2015	3.750	3,787,809	0	0	0	0	0	4,892,680	12/31/2015

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
B5111107		MESA	AZ		01/27/2016	4.500	1,225,388	0	0	0	0	0	1,731,532	01/27/2016
W5011601		MESA	AZ		03/02/2015	6.125	5,149,350	0	0	0	0	0	7,759,000	12/31/2015
W5090102		MESA	AZ		10/28/2015	5.375	4,432,275	0	0	0	0	0	6,623,000	12/31/2015
B5073004		MIAMI	AZ		01/21/2016	4.625	238,137	0	0	0	0	0	474,672	01/21/2016
B1010602	CF	NOGALES	AZ		03/01/2011	6.625	2,003,467	0	0	0	0	0	2,969,000	12/31/2015
A8012302		ORO VALLEY	AZ		03/19/2008	6.250	168,317	0	0	0	0	0	352,436	12/31/2015
B0062507		ORO VALLEY	AZ		09/21/2010	6.250	746,016	0	0	0	0	0	1,472,800	12/31/2015
A4102201		PAYSON	AZ		02/02/2005	5.750	80,393	0	0	0	0	0	204,000	12/31/2015
A3080401		PEORIA	AZ		10/14/2003	4.750	745,465	0	0	0	0	0	1,704,000	12/31/2015
A7021502		PEORIA	AZ		04/24/2007	6.375	390,240	0	0	0	0	0	475,320	12/31/2015
A7050802		PEORIA	AZ		07/16/2007	6.125	300,947	0	0	0	0	0	585,480	12/31/2015
A8041401		PEORIA	AZ		06/19/2008	6.500	243,574	0	0	0	0	0	276,140	12/31/2015
B2072401	CF	PEORIA	AZ		09/26/2012	4.750	1,292,123	0	0	0	0	0	2,127,482	12/31/2015
B3062004		PEORIA	AZ		08/29/2013	4.875	862,422	0	0	0	0	0	1,492,263	12/31/2015
B3071804		PEORIA	AZ		11/01/2013	5.625	2,949,999	0	0	0	0	0	5,020,884	12/31/2015
B5011308		PEORIA	AZ		04/30/2015	4.750	464,096	0	0	0	0	0	616,770	12/31/2015
B5081304		PEORIA	AZ		10/28/2015	4.375	1,028,867	0	0	0	0	0	2,216,214	12/31/2015
B5111103		PEORIA	AZ		02/16/2016	4.875	1,157,593	0	0	0	0	0	1,608,600	02/16/2016
B6012902		PEORIA	AZ		03/03/2016	4.500	1,069,093	0	0	0	0	0	1,451,100	03/03/2016
B6052501		PEORIA	AZ		07/29/2016	4.125	902,167	0	0	0	0	0	1,221,016	07/29/2016
A3031704		PHOENIX	AZ		05/30/2003	4.125	286,071	0	0	0	0	0	751,260	12/31/2015
A3060301		PHOENIX	AZ		09/03/2003	5.750	134,864	0	0	0	0	0	1,342,000	12/31/2015
A4042404		PHOENIX	AZ		07/01/2004	6.750	365,744	0	0	0	0	0	653,801	12/31/2015
A4042404-1		PHOENIX	AZ		04/29/2014	4.250	75,072	0	0	0	0	0	134,199	12/31/2015
A4042409		PHOENIX	AZ		07/01/2004	6.750	487,698	0	0	0	0	0	1,030,000	12/31/2015
A5112101		PHOENIX	AZ		01/17/2006	6.250	265,168	0	0	0	0	0	378,930	12/31/2015
A6101109		PHOENIX	AZ		12/11/2006	6.125	928,938	0	0	0	0	0	955,075	12/31/2015
A7081702		PHOENIX	AZ		12/14/2007	5.000	55,422	0	0	0	0	0	455,435	12/31/2015
A7083106		PHOENIX	AZ		11/09/2007	6.625	617,564	0	0	0	0	0	1,483,590	12/31/2015
A8030711		PHOENIX	AZ		06/09/2008	6.000	403,246	0	0	0	0	0	656,702	12/31/2015
A9042706		PHOENIX	AZ		06/29/2009	7.125	87,066	0	0	0	0	0	1,033,595	12/31/2015
B0063007		PHOENIX	AZ		09/02/2010	6.625	291,264	0	0	0	0	0	403,310	12/31/2015
B0090106		PHOENIX	AZ		11/08/2010	6.625	231,715	0	0	0	0	0	502,480	12/31/2015
B0102102		PHOENIX	AZ		02/09/2011	4.500	550,012	0	0	0	0	0	1,040,000	12/31/2015
B1042901		PHOENIX	AZ		06/28/2011	4.250	348,561	0	0	0	0	0	652,540	12/31/2015
B1052303		PHOENIX	AZ		08/12/2011	6.125	322,954	0	0	0	0	0	505,120	12/31/2015
B1110802		PHOENIX	AZ		01/03/2012	5.250	1,304,489	0	0	0	0	0	2,095,432	12/31/2015
B1121901		PHOENIX	AZ		02/28/2012	5.125	515,239	0	0	0	0	0	1,814,824	12/31/2015
B2070901	CF	PHOENIX	AZ		08/30/2012	5.000	1,793,754	0	0	0	0	0	3,045,913	12/31/2015
B2100404		PHOENIX	AZ		01/11/2013	5.000	1,095,715	0	0	0	0	0	1,847,220	12/31/2015
B3012808		PHOENIX	AZ		03/29/2013	4.875	593,014	0	0	0	0	0	1,556,207	12/31/2015
B3060601		PHOENIX	AZ		08/22/2013	5.000	948,164	0	0	0	0	0	1,503,927	12/31/2015
B3061207		PHOENIX	AZ		08/29/2013	4.875	477,599	0	0	0	0	0	790,236	12/31/2015
B3062003		PHOENIX	AZ		09/03/2013	4.750	1,170,681	0	0	0	0	0	2,563,176	12/31/2015
B3081304		PHOENIX	AZ		10/24/2013	5.250	382,120	0	0	0	0	0	606,729	12/31/2015
B3081404		PHOENIX	AZ		10/25/2013	5.375	501,792	0	0	0	0	0	868,800	12/31/2015
B3102307		PHOENIX	AZ		01/14/2014	5.000	906,990	0	0	0	0	0	1,465,757	12/31/2015
B3111303		PHOENIX	AZ		02/05/2014	4.625	129,384	0	0	0	0	0	278,576	12/31/2015
B3112705		PHOENIX	AZ		02/13/2014	5.250	708,107	0	0	0	0	0	1,253,040	12/31/2015
B3121805		PHOENIX	AZ		04/04/2014	4.625	724,716	0	0	0	0	0	1,018,891	11/07/2016
B3121805-1		PHOENIX	AZ		11/07/2016	4.500	315,542	0	0	0	0	0	443,625	11/07/2016
B4011303		PHOENIX	AZ		02/28/2014	4.750	1,312,658	0	0	0	0	0	1,973,216	12/31/2015
B4012905		PHOENIX	AZ		04/01/2014	5.250	265,470	0	0	0	0	0	461,040	12/31/2015
B4020501		PHOENIX	AZ		05/27/2014	5.000	352,823	0	0	0	0	0	502,350	12/31/2015
B4050103		PHOENIX	AZ		07/28/2014	5.250	619,998	0	0	0	0	0	1,260,842	12/31/2015
B4110701		PHOENIX	AZ		01/21/2015	4.500	283,438	0	0	0	0	0	552,816	12/31/2015
B5020602		PHOENIX	AZ		04/09/2015	4.250	2,882,380	0	0	0	0	0	4,513,368	12/31/2015
B5040206		PHOENIX	AZ		06/30/2015	4.375	541,153	0	0	0	0	0	919,150	12/31/2015
B5040310		PHOENIX	AZ		06/19/2015	4.250	2,002,473	0	0	0	0	0	2,664,993	12/31/2015
B5073001		PHOENIX	AZ		10/02/2015	4.875	661,944	0	0	0	0	0	1,263,951	12/31/2015
B5092302		PHOENIX	AZ		12/22/2015	4.625	439,422	0	0	0	0	0	600,972	12/31/2015

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
B5111102		PHOENIX	AZ		05/02/2016	4.625	954,866	0	0	0	0	0	1,288,238	05/02/2016
B6022301		PHOENIX	AZ		04/20/2016	4.250	1,375,499	0	0	0	0	0	1,862,520	04/20/2016
B6030806		PHOENIX	AZ		10/06/2016	4.875	531,589	0	0	0	0	0	725,620	10/06/2016
B6041501		PHOENIX	AZ		06/07/2016	4.375	1,027,537	0	0	0	0	0	1,528,650	06/07/2016
B6052007		PHOENIX	AZ		08/19/2016	4.000	1,867,502	0	0	0	0	0	2,535,975	08/19/2016
A4080902		PRESCOTT	AZ		10/28/2004	4.500	238,065	0	0	0	0	0	625,770	12/31/2015
A8010301		PRESCOTT VALLEY	AZ		03/13/2008	6.125	587,297	0	0	0	0	0	698,369	12/31/2015
B1061503	CF	PRESCOTT VALLEY	AZ		10/03/2011	6.000	1,946,061	0	0	0	0	0	2,890,008	12/31/2015
B5090304		SAHUARITA	AZ		12/14/2015	4.625	874,933	0	0	0	0	0	1,628,242	12/31/2015
A4102802		SAN LUIS	AZ		03/21/2005	6.000	7,624	0	0	0	0	0	33,050	12/31/2015
A6110301		SCOTTSDALE	AZ		01/04/2007	4.000	316,918	0	0	0	0	0	406,980	12/31/2015
A7010205		SCOTTSDALE	AZ		03/12/2007	6.375	136,622	0	0	0	0	0	259,590	12/31/2015
A7102203		SCOTTSDALE	AZ		12/14/2007	6.299	1,609,807	0	0	0	0	0	1,091,400	12/31/2015
A7120416		SCOTTSDALE	AZ		02/21/2008	6.375	129,958	0	0	0	0	0	158,100	12/31/2015
A8041501		SCOTTSDALE	AZ		06/05/2008	6.625	210,994	0	0	0	0	0	252,037	12/31/2015
A8071401		SCOTTSDALE	AZ		09/26/2008	6.625	336,713	0	0	0	0	0	661,955	12/31/2015
B0032504	CF	SCOTTSDALE	AZ		05/19/2010	7.125	1,905,811	0	0	0	0	0	3,281,476	12/31/2015
B0041902		SCOTTSDALE	AZ		07/21/2010	3.875	689,894	0	0	0	0	0	1,568,002	12/31/2015
B0050704		SCOTTSDALE	AZ		08/06/2010	6.250	502,215	0	0	0	0	0	980,000	12/31/2015
B0081004		SCOTTSDALE	AZ		06/24/2011	4.125	826,769	0	0	0	0	0	1,899,000	12/31/2015
B0081005		SCOTTSDALE	AZ		12/15/2010	4.500	341,827	0	0	0	0	0	524,000	12/31/2015
B0081009		SCOTTSDALE	AZ		12/15/2010	4.500	558,339	0	0	0	0	0	685,000	12/31/2015
B0081010		SCOTTSDALE	AZ		06/24/2011	4.250	672,150	0	0	0	0	0	1,132,860	12/31/2015
B1072202	CF	SCOTTSDALE	AZ		09/15/2011	5.500	2,327,588	0	0	0	0	0	4,009,390	12/31/2015
B3030803	CF	SCOTTSDALE	AZ		05/10/2013	4.625	2,039,860	0	0	0	0	0	2,778,313	12/31/2015
B3081305		SCOTTSDALE	AZ		11/08/2013	5.375	2,617,402	0	0	0	0	0	4,365,792	12/31/2015
B3101005		SCOTTSDALE	AZ		12/20/2013	4.500	415,778	0	0	0	0	0	648,810	12/31/2015
B4031102		SCOTTSDALE	AZ		06/02/2014	4.875	504,372	0	0	0	0	0	717,405	12/31/2015
B4032002		SCOTTSDALE	AZ		12/02/2014	5.250	852,742	0	0	0	0	0	1,341,453	12/31/2015
B4040103		SCOTTSDALE	AZ		06/24/2014	4.813	568,155	0	0	0	0	0	836,550	12/31/2015
B4040104		SCOTTSDALE	AZ		06/09/2014	4.813	480,128	0	0	0	0	0	700,928	12/31/2015
B4081801		SCOTTSDALE	AZ		11/19/2014	4.875	221,887	0	0	0	0	0	330,990	12/31/2015
B4090402		SCOTTSDALE	AZ		11/12/2014	4.875	274,725	0	0	0	0	0	366,744	12/31/2015
B4111303		SCOTTSDALE	AZ		04/30/2015	5.000	1,239,131	0	0	0	0	0	1,693,314	12/31/2015
B5042802		SCOTTSDALE	AZ		08/20/2015	4.750	2,789,187	0	0	0	0	0	4,220,845	12/31/2015
B5111101		SCOTTSDALE	AZ		05/02/2016	4.625	220,354	0	0	0	0	0	317,048	05/02/2016
B6030803		SCOTTSDALE	AZ		06/29/2016	4.875	537,125	0	0	0	0	0	766,260	06/29/2016
B6041902		SCOTTSDALE	AZ		06/22/2016	3.875	727,968	0	0	0	0	0	982,980	06/22/2016
B6041903		SCOTTSDALE	AZ		06/22/2016	3.875	670,498	0	0	0	0	0	904,806	06/22/2016
B6072105		SCOTTSDALE	AZ		10/11/2016	4.250	265,544	0	0	0	0	0	382,690	10/11/2016
B5040305		SEDONA	AZ		06/11/2015	4.250	938,651	0	0	0	0	0	1,372,287	12/31/2015
B5111104		SHOW LOW	AZ		01/26/2016	4.625	626,472	0	0	0	0	0	1,228,788	01/26/2016
A5040601		SIERRA VISTA	AZ		07/25/2005	6.375	90,510	0	0	0	0	0	353,430	12/31/2015
B1031703		SIERRA VISTA	AZ		07/18/2011	5.500	518,531	0	0	0	0	0	1,293,468	12/31/2015
A8022221		SUN CITY	AZ		04/24/2008	6.250	389,360	0	0	0	0	0	1,268,800	12/31/2015
B4010601		SUN CITY	AZ		03/12/2014	4.500	1,896,232	0	0	0	0	0	2,809,114	12/31/2015
B6041301		SUN CITY	AZ		07/08/2016	4.375	1,212,475	0	0	0	0	0	1,636,443	07/08/2016
B0030802		SURPRISE	AZ		04/27/2010	7.000	513,847	0	0	0	0	0	1,786,862	12/31/2015
B4080101		SURPRISE	AZ		09/26/2014	4.750	2,183,972	0	0	0	0	0	3,723,356	12/31/2015
A7031904		TEMPE	AZ		06/12/2007	5.750	208,272	0	0	0	0	0	1,139,850	12/31/2015
A7091902		TEMPE	AZ		11/13/2007	6.375	303,692	0	0	0	0	0	531,930	12/31/2015
A8021506		TEMPE	AZ		05/05/2008	4.250	110,274	0	0	0	0	0	125,628	12/31/2015
A8022012		TEMPE	AZ		05/07/2008	6.000	378,553	0	0	0	0	0	551,672	12/31/2015
A8111101		TEMPE	AZ		01/20/2009	4.750	694,366	0	0	0	0	0	517,060	12/31/2015
A9071402		TEMPE	AZ		09/01/2009	3.875	794,632	0	0	0	0	0	1,123,892	12/31/2015
A9103005		TEMPE	AZ		12/29/2009	4.250	1,161,807	0	0	0	0	0	2,645,603	12/31/2015
B0081002		TEMPE	AZ		09/24/2010	4.250	628,506	0	0	0	0	0	1,067,000	12/31/2015
B1020102		TEMPE	AZ		04/04/2011	4.250	379,857	0	0	0	0	0	851,604	12/31/2015
B1101701		TEMPE	AZ		12/16/2011	5.250	408,013	0	0	0	0	0	619,674	12/31/2015
B1102704		TEMPE	AZ		01/03/2012	5.375	686,272	0	0	0	0	0	2,133,230	12/31/2015
B3101503		TEMPE	AZ		04/01/2014	4.875	890,283	0	0	0	0	0	1,075,590	12/31/2015

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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
B3122009		TEMPE	AZ		06/02/2014	5.000	510,859	0	0	0	0	0	1,033,858	12/31/2015
B4043002		TEMPE	AZ		07/15/2014	4.375	632,739	0	0	0	0	0	1,015,988	12/31/2015
B4080501		TEMPE	AZ		10/21/2014	4.000	949,135	0	0	0	0	0	1,375,935	12/31/2015
B4102701		TEMPE	AZ		01/09/2015	4.875	431,159	0	0	0	0	0	561,792	12/31/2015
B5020207		TEMPE	AZ		03/16/2015	3.750	2,890,693	0	0	0	0	0	4,182,360	12/31/2015
B5031905		TEMPE	AZ		05/28/2015	5.250	425,070	0	0	0	0	0	563,748	12/31/2015
B5032502		TEMPE	AZ		09/01/2015	4.250	1,299,822	0	0	0	0	0	1,855,380	12/31/2015
B5042803		TEMPE	AZ		07/22/2015	4.375	993,464	0	0	0	0	0	2,008,960	12/31/2015
B5071301		TEMPE	AZ		01/19/2016	4.875	514,039	0	0	0	0	0	1,066,736	01/19/2016
B5092207		TEMPE	AZ		01/15/2016	4.750	564,006	0	0	0	0	0	843,436	01/15/2016
B6011202		TEMPE	AZ		03/24/2016	4.500	524,198	0	0	0	0	0	721,000	03/24/2016
A3030601		TUCSON	AZ		12/31/2006	6.375	161,819	0	0	0	0	0	744,090	12/31/2015
A7052101		TUCSON	AZ		08/10/2007	6.125	249,525	0	0	0	0	0	712,980	12/31/2015
A7090301		TUCSON	AZ		10/26/2007	6.500	461,824	0	0	0	0	0	605,513	12/31/2015
A7100501		TUCSON	AZ		12/12/2007	6.375	259,794	0	0	0	0	0	430,440	12/31/2015
A8020803		TUCSON	AZ		04/29/2008	5.000	1,584,252	0	0	0	0	0	2,183,200	12/31/2015
A8022802		TUCSON	AZ		05/29/2008	6.000	485,259	0	0	0	0	0	1,291,923	12/31/2015
A8052202		TUCSON	AZ		07/30/2008	7.000	226,537	0	0	0	0	0	442,680	12/31/2015
A8081906		TUCSON	AZ		09/15/2008	4.625	1,634,665	0	0	0	0	0	2,218,067	12/31/2015
A8090302		TUCSON	AZ		11/13/2008	6.500	373,640	0	0	0	0	0	1,003,770	12/31/2015
A9111601		TUCSON	AZ		01/19/2010	7.000	144,081	0	0	0	0	0	396,880	12/31/2015
B0072704		TUCSON	AZ		11/02/2010	6.375	179,684	0	0	0	0	0	400,140	12/31/2015
B1030901		TUCSON	AZ		04/29/2011	6.375	451,416	0	0	0	0	0	1,110,192	12/31/2015
B1101003		TUCSON	AZ		12/28/2011	6.000	691,566	0	0	0	0	0	1,518,968	12/31/2015
B2031306		TUCSON	AZ		06/15/2012	5.350	188,232	0	0	0	0	0	264,784	12/31/2015
B2031502		TUCSON	AZ		05/09/2012	5.375	496,668	0	0	0	0	0	829,059	12/31/2015
B2061101		TUCSON	AZ		08/14/2012	5.000	410,162	0	0	0	0	0	711,321	12/31/2015
B2101001		TUCSON	AZ		12/19/2012	4.750	870,594	0	0	0	0	0	1,647,198	12/31/2015
B2112903		TUCSON	AZ		02/01/2013	5.250	1,103,547	0	0	0	0	0	1,937,404	12/31/2015
B3030109		TUCSON	AZ		06/12/2013	4.750	353,892	0	0	0	0	0	1,157,850	12/31/2015
B3051609		TUCSON	AZ		08/01/2013	4.375	706,483	0	0	0	0	0	696,924	12/31/2015
B3071702		TUCSON	AZ		10/08/2013	5.750	118,108	0	0	0	0	0	372,920	12/31/2015
B4031101		TUCSON	AZ		05/19/2014	5.500	314,928	0	0	0	0	0	445,740	12/31/2015
B4072801		TUCSON	AZ		11/21/2014	4.875	149,408	0	0	0	0	0	336,654	12/31/2015
B4120911		TUCSON	AZ		02/19/2015	4.750	151,261	0	0	0	0	0	206,460	12/31/2015
B5033001		TUCSON	AZ		06/23/2015	3.875	490,341	0	0	0	0	0	844,982	12/31/2015
B5040603		TUCSON	AZ		06/30/2015	4.500	229,292	0	0	0	0	0	527,952	12/31/2015
A9010702		YUMA	AZ		02/25/2009	7.375	249,130	0	0	0	0	0	775,655	12/31/2015
B4120504		YUMA	AZ		01/22/2015	4.500	498,041	0	0	0	0	0	693,792	12/31/2015
A3051402		AGOURA HILLS	CA		07/29/2003	6.500	50,350	0	0	0	0	0	585,990	12/31/2015
A8013103		AGOURA HILLS	CA		04/17/2008	6.125	1,229,677	0	0	0	0	0	1,782,446	12/31/2015
B3010401	CF	AGOURA HILLS	CA		03/21/2013	4.125	2,693,400	0	0	0	0	0	4,800,549	12/31/2015
W5031201		AGOURA HILLS	CA		04/29/2015	6.000	6,606,638	0	0	0	0	0	13,525,000	12/31/2015
A7070503		ALAMEDA	CA		10/10/2007	6.500	1,273,591	0	0	0	0	0	1,829,435	12/31/2015
A8092403		ALAMEDA	CA		11/24/2008	4.375	419,316	0	0	0	0	0	1,411,605	12/31/2015
B1063012		ALAMEDA	CA		09/01/2011	6.250	419,998	0	0	0	0	0	1,228,524	12/31/2015
A2032204		ALHAMBRA	CA		07/19/2002	5.000	190,179	0	0	0	0	0	1,123,000	12/31/2015
A8020810		ALHAMBRA	CA		03/31/2008	6.000	899,538	0	0	0	0	0	1,270,328	12/31/2015
B1021402		ALHAMBRA	CA		04/27/2011	5.875	842,537	0	0	0	0	0	1,047,976	12/31/2015
B3102306		ALHAMBRA	CA		01/15/2014	4.375	2,198,287	0	0	0	0	0	3,401,091	12/31/2015
A5040603		ALISO VIEJO	CA		07/29/2005	6.375	399,473	0	0	0	0	0	1,590,690	12/31/2015
B2091403		ALTADENA	CA		12/13/2012	4.875	379,871	0	0	0	0	0	1,343,748	12/31/2015
A2100801		ANAHEIM	CA		03/18/2003	4.625	185,975	0	0	0	0	0	1,261,230	12/31/2015
A2110402		ANAHEIM	CA		01/09/2003	4.500	208,206	0	0	0	0	0	393,355	12/31/2015
A21104023		ANAHEIM	CA		02/14/2008	4.500	519,101	0	0	0	0	0	980,716	12/31/2015
A5051008		ANAHEIM	CA		08/18/2005	4.250	135,429	0	0	0	0	0	999,090	12/31/2015
A5080803		ANAHEIM	CA		12/31/2006	5.750	250,385	0	0	0	0	0	2,140,980	12/31/2015
A6020902		ANAHEIM	CA		12/31/2006	6.250	353,734	0	0	0	0	0	1,349,537	12/31/2015
B3051603	CF	ANAHEIM	CA		08/12/2013	4.375	1,783,003	0	0	0	0	0	3,073,464	12/31/2015
B4040102		ANAHEIM	CA		05/23/2014	4.875	1,060,878	0	0	0	0	0	1,644,750	12/31/2015
B4080104		ANAHEIM	CA		10/08/2014	4.125	640,677	0	0	0	0	0	894,660	12/31/2015

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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
B4110708		ANAHEIM	CA		02/06/2015	4.500	470,916	0	0	0	0	0	740,740	12/31/2015
B5092203		ANAHEIM	CA		01/07/2016	4.500	983,235	0	0	0	0	0	1,480,798	01/07/2016
B6030206		ANAHEIM	CA		03/31/2016	4.250	6,204,281	0	0	0	0	0	8,450,400	03/31/2016
B6100402		ANAHEIM	CA		12/09/2016	4.375	800,000	0	0	0	0	0	1,177,000	12/09/2016
A2111101		ANTIOCH	CA		01/30/2003	6.875	113,625	0	0	0	0	0	856,440	12/31/2015
A4102801		ANTIOCH	CA		01/20/2005	5.750	220,130	0	0	0	0	0	1,352,520	12/31/2015
B1040803		ANTIOCH	CA		08/17/2011	6.375	494,284	0	0	0	0	0	858,704	12/31/2015
B5021710		ANTIOCH	CA		04/29/2015	3.875	1,837,649	0	0	0	0	0	2,454,264	12/31/2015
B5050406		ANTIOCH	CA		08/13/2015	4.875	1,282,830	0	0	0	0	0	2,072,640	12/31/2015
A7082904		APPLE VALLEY	CA		10/25/2007	4.750	113,704	0	0	0	0	0	226,027	12/31/2015
A8091102		APPLE VALLEY	CA		12/05/2008	6.750	599,263	0	0	0	0	0	1,102,110	12/31/2015
A9030422		APPLE VALLEY	CA		05/18/2009	4.500	175,998	0	0	0	0	0	358,015	12/31/2015
B2022402		ARLETA	CA		04/30/2012	5.375	800,303	0	0	0	0	0	1,223,960	12/31/2015
B2020104		ARROYO GRANDE	CA		04/11/2012	4.875	430,592	0	0	0	0	0	707,992	12/31/2015
A6113004		ARTESIA	CA		02/12/2007	6.125	730,594	0	0	0	0	0	1,596,070	12/31/2015
B6071802		ARTESIA	CA		09/19/2016	4.250	766,607	0	0	0	0	0	1,063,566	09/19/2016
A8021406		ATASCADERO	CA		04/25/2008	6.000	773,916	0	0	0	0	0	844,800	12/31/2015
A8032001		ATASCADERO	CA		06/16/2008	6.625	963,883	0	0	0	0	0	1,572,968	12/31/2015
A9042707		ATASCADERO	CA		06/30/2009	7.125	87,066	0	0	0	0	0	1,005,660	12/31/2015
B3031310	CF	ATASCADERO	CA		06/04/2013	4.625	1,552,953	0	0	0	0	0	2,997,700	12/31/2015
A6011101		AUBURN	CA		12/31/2006	4.500	814,871	0	0	0	0	0	1,186,010	12/31/2015
A7082402		AUBURN	CA		11/19/2007	6.375	810,309	0	0	0	0	0	696,548	12/31/2015
A8093001		AUBURN	CA		12/08/2008	7.250	237,928	0	0	0	0	0	246,840	12/31/2015
A8093002		AUBURN	CA		12/08/2008	7.250	281,182	0	0	0	0	0	355,470	12/31/2015
A7031406		AVILA BEACH	CA		08/10/2007	6.650	558,590	0	0	0	0	0	450,840	12/31/2015
A7031407		AVILA BEACH	CA		08/10/2007	6.650	231,777	0	0	0	0	0	299,880	12/31/2015
A7031408		AVILA BEACH	CA		08/10/2007	6.650	187,622	0	0	0	0	0	252,450	12/31/2015
A7031409		AVILA BEACH	CA		08/10/2007	6.650	364,244	0	0	0	0	0	419,220	12/31/2015
A7031410		AVILA BEACH	CA		08/10/2007	6.650	245,071	0	0	0	0	0	315,690	12/31/2015
B4030503		AZUSA	CA		05/22/2014	4.750	913,403	0	0	0	0	0	1,303,050	12/31/2015
B5013004		AZUSA	CA		04/06/2015	3.900	532,813	0	0	0	0	0	788,480	12/31/2015
99042202		BAKERSFIELD	CA		07/15/1999	7.500	209,410	0	0	0	0	0	1,785,000	12/31/2015
A4043002		BAKERSFIELD	CA		08/30/2004	6.500	799,096	0	0	0	0	0	1,655,000	12/31/2015
A5012402		BAKERSFIELD	CA		04/27/2005	6.125	437,270	0	0	0	0	0	813,450	12/31/2015
A5021504		BAKERSFIELD	CA		04/27/2005	6.125	309,733	0	0	0	0	0	557,940	12/31/2015
A6120801		BAKERSFIELD	CA		03/28/2007	6.000	1,160,762	0	0	0	0	0	1,534,000	12/31/2015
A7030110		BAKERSFIELD	CA		06/29/2007	5.000	765,279	0	0	0	0	0	873,120	12/31/2015
A8021504	CF	BAKERSFIELD	CA		11/05/2008	6.250	1,255,960	0	0	0	0	0	3,927,015	12/31/2015
B0031003		BAKERSFIELD	CA		08/11/2010	3.875	242,276	0	0	0	0	0	976,961	12/31/2015
B0040803		BAKERSFIELD	CA		07/01/2010	7.250	183,376	0	0	0	0	0	292,560	12/31/2015
B1011104		BAKERSFIELD	CA		03/29/2011	4.000	1,343,147	0	0	0	0	0	1,881,900	12/31/2015
B2101504		BAKERSFIELD	CA		01/03/2013	5.250	250,078	0	0	0	0	0	824,325	12/31/2015
B3052806		BAKERSFIELD	CA		08/15/2013	4.500	572,674	0	0	0	0	0	1,711,692	12/31/2015
B3061204		BAKERSFIELD	CA		09/25/2013	5.000	643,883	0	0	0	0	0	1,110,284	12/31/2015
B3101004		BAKERSFIELD	CA		01/30/2014	4.750	2,161,817	0	0	0	0	0	3,194,322	12/31/2015
B4080103		BAKERSFIELD	CA		10/08/2014	3.875	220,529	0	0	0	0	0	286,905	12/31/2015
A9101304		BALDWIN PARK	CA		12/16/2009	7.625	408,258	0	0	0	0	0	1,098,146	12/31/2015
A5091302		BARSTOW	CA		12/31/2006	4.625	301,198	0	0	0	0	0	425,850	12/31/2015
A7082902		BARSTOW	CA		10/22/2007	6.750	357,054	0	0	0	0	0	406,536	12/31/2015
A7010805		BEAUMONT	CA		03/28/2007	6.000	236,796	0	0	0	0	0	1,122,510	12/31/2015
A7051603		BEAUMONT	CA		07/19/2007	6.125	743,387	0	0	0	0	0	1,077,630	12/31/2015
B1010501		BELL GARDENS	CA		03/25/2011	5.875	526,874	0	0	0	0	0	1,603,072	12/31/2015
A9081811	CF	BELLFLOWER	CA		10/20/2009	4.125	1,250,574	0	0	0	0	0	1,906,754	12/31/2015
A7102204		BERKELEY	CA		12/21/2007	6.375	666,670	0	0	0	0	0	509,490	12/31/2015
A9112002		BERKELEY	CA		03/18/2010	4.125	426,315	0	0	0	0	0	515,944	12/31/2015
B3012504		BERKELEY	CA		03/26/2013	4.750	376,262	0	0	0	0	0	792,912	12/31/2015
B3031303		BERKELEY	CA		06/03/2013	4.750	464,744	0	0	0	0	0	801,350	12/31/2015
A8011401		BERMUDA DUNES	CA		03/12/2008	6.000	977,389	0	0	0	0	0	842,010	12/31/2015
B1092602		BEVERLY HILLS	CA		12/08/2011	5.500	1,501,090	0	0	0	0	0	1,813,020	12/31/2015
A6101103		BIG BEAR LAKE	CA		12/20/2006	6.250	162,278	0	0	0	0	0	1,032,900	12/31/2015
B5041506		BLYTHE	CA		06/15/2015	3.875	1,311,746	0	0	0	0	0	1,876,947	12/31/2015

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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
B2073101	CF	BRAWLEY	CA		10/25/2012	4.500	2,765,908	0	0	0	0	0	3,117,584	12/31/2015
B0071504		BREA	CA		10/01/2010	4.375	697,207	0	0	0	0	0	1,049,481	12/31/2015
B6012604		BREA	CA		04/01/2016	3.750	3,351,557	0	0	0	0	0	4,896,680	04/01/2016
B6101803		BREA	CA		12/16/2016	4.875	1,050,000	0	0	0	0	0	1,492,000	12/16/2016
A7051702		BRENTWOOD	CA		08/08/2007	5.875	190,843	0	0	0	0	0	313,650	12/31/2015
A7051704		BRENTWOOD	CA		08/08/2007	5.875	318,022	0	0	0	0	0	1,085,280	12/31/2015
A8092402		BRENTWOOD	CA		12/01/2008	7.100	1,691,304	0	0	0	0	0	2,541,000	12/31/2015
B6041504		BRENTWOOD	CA		07/19/2016	4.000	1,986,842	0	0	0	0	0	3,002,949	07/19/2016
A4012104		BRISBANE	CA		04/15/2004	5.750	157,799	0	0	0	0	0	1,986,960	12/31/2015
B2100402		BUELLTON	CA		12/13/2012	4.750	1,206,855	0	0	0	0	0	1,965,030	12/31/2015
B1040105	CF	BUENA PARK	CA		08/15/2011	4.000	1,402,775	0	0	0	0	0	3,722,554	12/31/2015
B2100802		BUENA PARK	CA		12/12/2012	5.000	88,562	0	0	0	0	0	258,795	12/31/2015
A3031307		BURBANK	CA		06/10/2003	4.375	22,291	0	0	0	0	0	160,850	12/31/2015
A9021701		BURBANK	CA		04/01/2009	4.125	746,216	0	0	0	0	0	2,106,968	12/31/2015
B0062902		BURBANK	CA		09/02/2010	6.375	890,926	0	0	0	0	0	2,069,600	12/31/2015
B0071411		BURBANK	CA		10/07/2010	4.375	281,116	0	0	0	0	0	537,138	12/31/2015
B1012601		BURBANK	CA		03/15/2011	6.125	674,129	0	0	0	0	0	1,190,000	12/31/2015
B1030405		BURBANK	CA		05/25/2011	6.250	836,048	0	0	0	0	0	5,657,463	12/31/2015
B2011901		BURBANK	CA		04/12/2012	5.000	233,181	0	0	0	0	0	470,521	12/31/2015
B4042502		BURBANK	CA		06/10/2014	4.250	3,505,401	0	0	0	0	0	8,569,990	12/31/2015
B4062501		BURBANK	CA		09/23/2014	4.125	528,039	0	0	0	0	0	804,076	12/31/2015
A4072704		BURLINGAME	CA		10/07/2004	5.000	1,645,716	0	0	0	0	0	3,042,562	11/21/2016
A4072704-1		BURLINGAME	CA		11/21/2016	5.000	460,000	0	0	0	0	0	850,438	11/21/2016
A5030301		BURLINGAME	CA		05/25/2005	5.625	354,895	0	0	0	0	0	2,835,780	12/31/2015
A8082904		BURLINGAME	CA		11/10/2008	6.875	4,122,311	0	0	0	0	0	6,991,335	12/31/2015
B3062701		BURLINGAME	CA		08/29/2013	5.000	1,297,494	0	0	0	0	0	1,819,584	12/31/2015
A7010905		CALABASAS	CA		03/29/2007	6.000	789,292	0	0	0	0	0	1,032,240	12/31/2015
B3041502		CALEXICO	CA		06/20/2013	4.750	643,474	0	0	0	0	0	1,467,075	12/31/2015
A4082703		CALIMESA	CA		11/30/2004	6.125	195,230	0	0	0	0	0	847,000	12/31/2015
B2012001		CAMARILLO	CA		03/19/2012	5.250	1,391,227	0	0	0	0	0	2,328,194	12/31/2015
B2082105	CF	CAMARILLO	CA		11/30/2012	4.625	1,396,107	0	0	0	0	0	3,383,380	12/31/2015
B4031003		CAMARILLO	CA		06/02/2014	4.875	800,598	0	0	0	0	0	1,452,555	12/31/2015
A4110102		CAMERON PARK	CA		01/27/2005	5.750	181,267	0	0	0	0	0	727,770	12/31/2015
B5111901		CAMPBELL	CA		01/06/2016	4.750	19,750,000	0	0	0	0	0	30,613,000	01/06/2016
B6010802		CAMPBELL	CA		03/31/2016	4.500	2,069,218	0	0	0	0	0	2,812,600	03/31/2016
B6051001		CAMPBELL	CA		07/13/2016	4.625	827,989	0	0	0	0	0	1,191,087	07/13/2016
A8021904		CANOGA PARK	CA		05/05/2008	4.250	184,624	0	0	0	0	0	315,761	12/31/2015
B0042301		CANOGA PARK	CA		07/08/2010	6.750	47,433	0	0	0	0	0	428,904	12/31/2015
B2031311		CANOGA PARK	CA		07/06/2012	5.375	406,130	0	0	0	0	0	884,856	12/31/2015
B5091801		CANOGA PARK	CA		11/24/2015	4.875	1,534,588	0	0	0	0	0	2,321,610	12/31/2015
A3012403		CARLSBAD	CA		03/26/2003	6.375	57,206	0	0	0	0	0	494,700	12/31/2015
B5090303		CARLSBAD	CA		11/12/2015	4.500	2,182,553	0	0	0	0	0	3,267,000	12/31/2015
B6051102		CARLSBAD	CA		06/30/2016	4.250	878,216	0	0	0	0	0	1,187,316	06/30/2016
A3091001		CARMICHAEL	CA		12/03/2003	5.625	587,870	0	0	0	0	0	855,270	12/31/2015
A3051404		CARSON	CA		12/31/2006	4.250	117,198	0	0	0	0	0	961,350	12/31/2015
A4042406		CARSON	CA		12/31/2006	6.750	285,766	0	0	0	0	0	503,781	12/31/2015
A4042406-1		CARSON	CA		04/30/2014	4.250	71,801	0	0	0	0	0	126,579	12/31/2015
A4111202		CARSON	CA		01/20/2005	5.875	1,471,112	0	0	0	0	0	3,318,570	12/31/2015
A7102601		CARSON	CA		01/17/2008	6.250	313,739	0	0	0	0	0	485,607	12/31/2015
B0061405		CARSON	CA		08/31/2010	3.750	1,119,745	0	0	0	0	0	1,947,492	12/31/2015
B2082102		CARSON	CA		10/31/2012	5.750	458,022	0	0	0	0	0	1,179,363	12/31/2015
B5122102		CASTAIC	CA		03/17/2016	4.750	897,132	0	0	0	0	0	1,304,100	03/17/2016
B6070805		CASTAIC	CA		10/11/2016	3.875	495,626	0	0	0	0	0	1,371,720	10/11/2016
A2032101		CASTRO VALLEY	CA		07/02/2002	5.000	58,437	0	0	0	0	0	1,517,000	12/31/2015
A2082603		CASTRO VALLEY	CA		12/31/2006	7.000	510,166	0	0	0	0	0	2,751,960	12/31/2015
A4083002		CASTRO VALLEY	CA		10/22/2004	5.875	116,412	0	0	0	0	0	671,160	12/31/2015
A6100302		CASTRO VALLEY	CA		12/19/2006	6.125	717,152	0	0	0	0	0	708,000	12/31/2015
B6052701		CASTROVILLE	CA		07/25/2016	4.125	2,218,556	0	0	0	0	0	3,478,743	07/25/2016
97081801		CATHEDRAL CITY	CA		12/11/1997	9.500	38,204	0	0	0	0	0	1,076,000	12/31/2015
97081802		CATHEDRAL CITY	CA		12/11/1997	9.500	67,742	0	0	0	0	0	1,201,000	12/31/2015
97081803		CATHEDRAL CITY	CA		03/24/1998	7.750	96,095	0	0	0	0	0	1,759,000	12/31/2015

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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
A8073101		CATHEDRAL CITY	CA		09/30/2008	6.750	412,021	0	0	0	0	0	343,766	12/31/2015
B0071302		CATHEDRAL CITY	CA		09/08/2010	3.875	565,460	0	0	0	0	0	845,680	12/31/2015
B5060701		CATHEDRAL CITY	CA		08/12/2015	4.500	1,481,559	0	0	0	0	0	3,542,030	12/31/2015
A7022002		CAYUCOS	CA		04/13/2007	6.500	371,560	0	0	0	0	0	599,250	12/31/2015
A3060403		CERRITOS	CA		09/04/2003	6.250	291,967	0	0	0	0	0	3,052,000	12/31/2015
B0050401		CHATSWORTH	CA		07/15/2010	4.000	1,151,260	0	0	0	0	0	3,216,000	12/31/2015
B0051205		CHATSWORTH	CA		07/27/2010	4.125	718,598	0	0	0	0	0	1,261,602	12/31/2015
B0063003		CHATSWORTH	CA		10/29/2010	6.500	810,285	0	0	0	0	0	1,292,471	12/31/2015
B0071207		CHATSWORTH	CA		11/15/2010	6.000	1,078,324	0	0	0	0	0	1,489,840	12/31/2015
B0080606		CHATSWORTH	CA		11/10/2010	6.625	192,199	0	0	0	0	0	636,240	12/31/2015
B1061403		CHATSWORTH	CA		08/18/2011	3.875	789,124	0	0	0	0	0	1,639,836	12/31/2015
B2052305		CHATSWORTH	CA		08/16/2012	5.250	737,809	0	0	0	0	0	1,114,165	12/31/2015
B2102604		CHATSWORTH	CA		01/10/2013	5.375	408,332	0	0	0	0	0	708,920	12/31/2015
B3052802		CHATSWORTH	CA		08/06/2013	4.375	1,217,683	0	0	0	0	0	2,663,037	12/31/2015
B5073002		CHATSWORTH	CA		09/29/2015	4.500	1,689,010	0	0	0	0	0	2,826,420	12/31/2015
A7111202		CHICO	CA		01/17/2008	6.250	192,889	0	0	0	0	0	547,230	12/31/2015
B0020902		CHICO	CA		04/12/2010	4.375	937,548	0	0	0	0	0	703,560	12/31/2015
B3070805		CHICO	CA		10/02/2013	5.750	158,654	0	0	0	0	0	419,168	12/31/2015
B4060504		CHICO	CA		07/30/2014	4.875	1,270,263	0	0	0	0	0	3,485,490	12/31/2015
B4070702		CHICO	CA		09/03/2014	4.500	380,657	0	0	0	0	0	673,036	12/31/2015
A4101102		CHINO	CA		01/06/2005	6.500	597,454	0	0	0	0	0	1,823,481	12/31/2015
A4101102-1		CHINO	CA		04/30/2014	5.500	259,979	0	0	0	0	0	793,479	12/31/2015
B1092903		CHINO	CA		11/30/2011	5.625	492,090	0	0	0	0	0	1,765,214	12/31/2015
B2083005		CHINO	CA		11/28/2012	5.000	141,310	0	0	0	0	0	960,960	12/31/2015
A3011001		CHULA VISTA	CA		04/03/2003	4.375	474,117	0	0	0	0	0	1,201,560	12/31/2015
A3031707		CHULA VISTA	CA		04/28/2003	6.250	342,072	0	0	0	0	0	842,520	12/31/2015
A3052104		CHULA VISTA	CA		12/31/2006	6.000	81,662	0	0	0	0	0	465,120	12/31/2015
A8111801		CHULA VISTA	CA		01/20/2009	7.625	702,740	0	0	0	0	0	1,418,928	12/31/2015
A9030306		CHULA VISTA	CA		04/23/2009	4.250	921,564	0	0	0	0	0	1,618,748	12/31/2015
A9030416		CHULA VISTA	CA		04/29/2009	4.250	409,596	0	0	0	0	0	525,300	12/31/2015
B6090701		CHULA VISTA	CA		12/01/2016	4.250	1,225,000	0	0	0	0	0	1,735,000	12/01/2016
W4112501		CHULA VISTA	CA		01/14/2015	5.375	4,001,931	0	0	0	0	0	5,850,000	12/31/2015
A5053101		CITRUS HEIGHTS	CA		08/08/2005	5.750	368,527	0	0	0	0	0	1,133,730	12/31/2015
B0090105		CITRUS HEIGHTS	CA		12/01/2010	6.500	296,386	0	0	0	0	0	947,000	12/31/2015
B4070301		CITRUS HEIGHTS	CA		09/30/2014	4.500	3,339,470	0	0	0	0	0	4,913,636	12/31/2015
B5041403		CITRUS HEIGHTS	CA		07/29/2015	3.875	931,923	0	0	0	0	0	1,481,264	12/31/2015
A9030408		CITY OF COMMERCE	CA		04/29/2009	4.375	350,182	0	0	0	0	0	661,672	12/31/2015
A5112102		CITY OF INDUSTRY	CA		02/03/2006	6.250	185,594	0	0	0	0	0	456,960	12/31/2015
B1121903	CF	CITY OF INDUSTRY	CA		03/05/2012	5.125	1,536,455	0	0	0	0	0	3,031,678	12/31/2015
B3070503		CITY OF INDUSTRY	CA		10/10/2013	4.875	719,705	0	0	0	0	0	1,211,771	12/31/2015
B4032402		CITY OF INDUSTRY	CA		06/26/2014	4.875	620,462	0	0	0	0	0	1,177,508	12/31/2015
B4120505		CITY OF INDUSTRY	CA		04/24/2015	4.375	1,153,516	0	0	0	0	0	1,714,240	12/31/2015
B5111106		CITY OF INDUSTRY	CA		03/02/2016	4.625	2,483,718	0	0	0	0	0	3,437,700	03/02/2016
A5112203		CLAREMONT	CA		02/21/2006	4.125	594,362	0	0	0	0	0	3,674,550	12/31/2015
B2012707	CF	CLOVERDALE	CA		04/30/2012	5.250	1,997,241	0	0	0	0	0	3,395,120	12/31/2015
A5071319		CLOVIS	CA		10/06/2005	5.375	166,036	0	0	0	0	0	668,610	12/31/2015
B4041101		CLOVIS	CA		07/01/2014	4.625	295,841	0	0	0	0	0	634,212	12/31/2015
B6030305		CLOVIS	CA		03/30/2016	4.625	4,021,697	0	0	0	0	0	5,689,600	03/30/2016
B3102804		COACHELLA	CA		01/13/2014	4.875	441,749	0	0	0	0	0	823,953	12/31/2015
A7080303		COCORAN	CA		10/22/2007	5.000	255,494	0	0	0	0	0	251,100	12/31/2015
B6032302		COMMERCE	CA		06/30/2016	4.500	575,211	0	0	0	0	0	983,754	06/30/2016
A3030303		COMPTON	CA		05/22/2003	6.125	111,089	0	0	0	0	0	525,960	12/31/2015
A4042424		CONCORD	CA		07/01/2004	6.750	459,057	0	0	0	0	0	813,996	12/31/2015
A4042424-1		CONCORD	CA		04/29/2014	4.250	117,305	0	0	0	0	0	208,004	12/31/2015
B2121402		CONCORD	CA		02/21/2013	4.250	339,825	0	0	0	0	0	1,167,857	12/31/2015
A6121510		CORNING	CA		02/20/2007	6.375	492,018	0	0	0	0	0	686,970	12/31/2015
A3032101		CORONA	CA		06/12/2003	4.250	172,072	0	0	0	0	0	460,530	12/31/2015
A3071505		CORONA	CA		12/10/2003	6.500	303,122	0	0	0	0	0	2,440,000	12/31/2015
A4041301		CORONA	CA		07/15/2004	5.875	194,066	0	0	0	0	0	1,401,000	12/31/2015
A5072803		CORONA	CA		09/28/2005	4.500	278,164	0	0	0	0	0	545,190	12/31/2015
A7010506		CORONA	CA		03/15/2007	6.000	394,606	0	0	0	0	0	594,660	12/31/2015

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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
A8112505		CORONA	CA		01/29/2009	7.375	276,684	0	0	0	0	0	727,592	12/31/2015
A9022705		CORONA	CA		04/28/2009	6.750	560,129	0	0	0	0	0	1,809,735	12/31/2015
A9040907		CORONA	CA		06/12/2009	6.875	2,804,418	0	0	0	0	0	4,641,960	12/31/2015
A9041301		CORONA	CA		06/11/2009	4.125	262,368	0	0	0	0	0	442,430	12/31/2015
B0021106		CORONA	CA		04/08/2010	4.375	406,913	0	0	0	0	0	915,530	12/31/2015
B2102603		CORONA	CA		01/03/2013	4.375	98,737	0	0	0	0	0	157,760	12/31/2015
B3022204		CORONA	CA		04/11/2013	4.500	697,890	0	0	0	0	0	1,271,409	12/31/2015
B4011304		CORONA	CA		06/02/2014	4.250	312,642	0	0	0	0	0	913,023	12/31/2015
B4011305		CORONA	CA		06/02/2014	4.250	554,684	0	0	0	0	0	1,496,495	12/31/2015
B4060203		CORONA	CA		07/01/2014	4.375	696,016	0	0	0	0	0	1,039,180	12/31/2015
B5031003		CORONA	CA		07/31/2015	4.500	10,000,000	0	0	0	0	0	17,791,961	12/31/2015
A8030703		CORTE MADERA	CA		06/03/2008	6.125	211,593	0	0	0	0	0	407,057	12/31/2015
A2090901		COSTA MESA	CA		12/31/2006	7.250	348,190	0	0	0	0	0	1,162,800	12/31/2015
A5101701		COSTA MESA	CA		12/31/2006	6.000	137,729	0	0	0	0	0	499,800	12/31/2015
A7010507		COSTA MESA	CA		03/15/2007	6.000	720,260	0	0	0	0	0	967,980	12/31/2015
A8052004		COSTA MESA	CA		08/06/2008	7.125	152,183	0	0	0	0	0	427,380	12/31/2015
B0072907		COSTA MESA	CA		09/17/2010	6.375	750,626	0	0	0	0	0	1,379,200	12/31/2015
B0111103		COSTA MESA	CA		01/20/2011	6.250	158,227	0	0	0	0	0	1,157,000	12/31/2015
B1050601		COSTA MESA	CA		07/25/2011	6.250	409,928	0	0	0	0	0	1,594,736	12/31/2015
B2083006		COSTA MESA	CA		11/28/2012	5.125	1,036,241	0	0	0	0	0	1,584,660	12/31/2015
B3041704		COSTA MESA	CA		07/10/2013	4.500	321,971	0	0	0	0	0	547,200	12/31/2015
B4080801		COSTA MESA	CA		09/17/2014	4.250	253,321	0	0	0	0	0	393,484	12/31/2015
B5081201		COSTA MESA	CA		10/30/2015	4.375	847,022	0	0	0	0	0	1,275,861	10/05/2016
B5081201-1		COSTA MESA	CA		10/05/2016	4.375	350,016	0	0	0	0	0	527,226	10/05/2016
B5081410		COSTA MESA	CA		11/05/2015	4.000	389,514	0	0	0	0	0	520,410	12/31/2015
B6030205		COSTA MESA	CA		04/07/2016	4.250	8,387,199	0	0	0	0	0	12,499,080	04/07/2016
B3030601		COTATI	CA		06/19/2013	5.000	2,007,430	0	0	0	0	0	3,522,375	12/31/2015
A7052106		COVINA	CA		07/26/2007	4.875	120,909	0	0	0	0	0	683,400	12/31/2015
A8112506		COVINA	CA		01/29/2009	7.375	221,368	0	0	0	0	0	659,612	12/31/2015
A8021408		CUDAHY	CA		04/28/2008	6.000	980,280	0	0	0	0	0	3,787,200	12/31/2015
B4062303		CUDAHY	CA		09/16/2014	4.500	346,053	0	0	0	0	0	584,584	12/31/2015
A3021103		CULVER CITY	CA		04/23/2003	6.375	114,214	0	0	0	0	0	231,064	12/31/2015
A3021103-1		CULVER CITY	CA		08/30/2013	4.750	339,516	0	0	0	0	0	686,870	12/31/2015
A9040605		CULVER CITY	CA		06/23/2009	4.625	1,007,777	0	0	0	0	0	2,403,000	12/31/2015
B1121401		CULVER CITY	CA		02/28/2012	5.000	264,532	0	0	0	0	0	954,316	12/31/2015
B6072901		CULVER CITY	CA		09/26/2016	4.250	17,055,661	0	0	0	0	0	24,661,360	09/26/2016
A6042101		CYPRESS	CA		09/13/2006	6.250	778,234	0	0	0	0	0	2,037,450	12/31/2015
B2061502		DALY CITY	CA		09/28/2012	4.875	804,374	0	0	0	0	0	1,172,780	12/31/2015
A7040204		DANA POINT	CA		06/27/2007	5.875	392,918	0	0	0	0	0	3,464,430	12/31/2015
B1092603		DANA POINT	CA		12/08/2011	5.000	748,864	0	0	0	0	0	1,358,412	12/31/2015
B3032704		DANVILLE	CA		06/11/2013	4.250	335,934	0	0	0	0	0	1,527,525	12/31/2015
B5082802		DANVILLE	CA		11/20/2015	4.625	462,828	0	0	0	0	0	1,473,450	12/31/2015
A3021913		DAVIS	CA		06/12/2003	6.250	78,812	0	0	0	0	0	1,873,740	12/31/2015
A3021914		DAVIS	CA		06/12/2003	6.250	70,994	0	0	0	0	0	1,318,860	12/31/2015
A7050302		DELANO	CA		07/09/2007	5.500	286,826	0	0	0	0	0	374,850	12/31/2015
B1091901	CF	DELANO	CA		12/15/2011	5.500	1,752,768	0	0	0	0	0	3,046,054	12/31/2015
B1050505		DESERT HOT SPRINGS	CA		08/12/2011	5.875	955,238	0	0	0	0	0	1,729,164	12/31/2015
B6041304		DESERT HOT SPRINGS	CA		07/12/2016	4.750	875,417	0	0	0	0	0	1,334,522	07/12/2016
B0090304		DINUBA	CA		11/10/2010	6.250	425,418	0	0	0	0	0	496,320	12/31/2015
B4022405		DINUBA	CA		05/15/2014	5.000	1,496,338	0	0	0	0	0	2,392,410	12/31/2015
B0072104		DOWNEY	CA		08/19/2010	6.375	5,905,797	0	0	0	0	0	8,049,000	12/31/2015
B0072611		DOWNEY	CA		11/23/2010	6.375	398,990	0	0	0	0	0	1,971,200	12/31/2015
B3013005	CF	DUARTE	CA		03/29/2013	4.625	1,628,409	0	0	0	0	0	2,791,346	12/31/2015
A3061203		DUBLIN	CA		09/03/2003	4.250	287,404	0	0	0	0	0	1,972,680	12/31/2015
A3112404	CF	DUBLIN	CA		02/09/2004	4.250	2,075,404	0	0	0	0	0	4,919,000	12/31/2015
A6101106		DUBLIN	CA		05/08/2007	5.000	619,424	0	0	0	0	0	1,983,900	12/31/2015
B1091404		EAST PALO ALTO	CA		12/20/2011	5.125	477,067	0	0	0	0	0	9,443,038	12/31/2015
A2092709		EL CAJON	CA		12/19/2002	6.375	66,133	0	0	0	0	0	1,320,390	12/31/2015
A4051801		EL CAJON	CA		08/12/2004	4.250	288,448	0	0	0	0	0	8,019,000	12/31/2015
A7010803		EL CAJON	CA		07/31/2007	6.500	302,518	0	0	0	0	0	1,525,920	12/31/2015
A8032501		EL CAJON	CA		06/18/2008	6.250	652,113	0	0	0	0	0	1,736,729	12/31/2015

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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
A9101401		EL CAJON	CA		12/14/2009	6.125	214,052	0	0	0	0	0	1,354,681	12/31/2015
B0042902		EL CAJON	CA		06/30/2010	4.000	1,186,752	0	0	0	0	0	1,846,394	12/31/2015
B0080203		EL CAJON	CA		10/13/2010	6.375	342,787	0	0	0	0	0	1,100,000	12/31/2015
B0080204		EL CAJON	CA		10/07/2010	6.375	320,146	0	0	0	0	0	853,136	12/31/2015
B2031402		EL CAJON	CA		06/19/2012	4.500	236,664	0	0	0	0	0	891,594	12/31/2015
B2051106		EL CAJON	CA		07/12/2012	4.625	215,472	0	0	0	0	0	453,376	12/31/2015
B3030106		EL CAJON	CA		05/02/2013	4.250	265,559	0	0	0	0	0	403,081	12/31/2015
B3112703		EL CAJON	CA		01/21/2014	4.875	420,317	0	0	0	0	0	648,656	12/31/2015
B3112704		EL CAJON	CA		02/06/2014	4.250	438,439	0	0	0	0	0	744,832	12/31/2015
B5021708		EL CAJON	CA		05/04/2015	4.125	2,933,422	0	0	0	0	0	4,169,904	12/31/2015
B5050502		EL CAJON	CA		07/17/2015	4.375	513,709	0	0	0	0	0	708,640	12/31/2015
A3062308		EL CENTRO	CA		09/18/2003	5.750	79,369	0	0	0	0	0	915,960	12/31/2015
A7042603		EL CENTRO	CA		06/11/2007	6.375	159,868	0	0	0	0	0	468,180	12/31/2015
A7121801	CF	EL CERRITO	CA		04/28/2008	6.125	1,294,017	0	0	0	0	0	2,249,600	12/31/2015
A3010307		EL MONTE	CA		03/11/2003	6.625	186,647	0	0	0	0	0	2,118,030	12/31/2015
B1031705	CF	EL MONTE	CA		04/29/2011	5.875	2,651,030	0	0	0	0	0	6,972,000	12/31/2015
B2020103		EL MONTE	CA		03/22/2012	3.875	133,546	0	0	0	0	0	3,395,383	12/31/2015
A7013101		EL SEGUNDO	CA		04/12/2007	6.250	460,271	0	0	0	0	0	1,084,770	12/31/2015
B2041001		EL SEGUNDO	CA		06/27/2012	5.000	494,837	0	0	0	0	0	777,546	12/31/2015
B2111904		EL SEGUNDO	CA		02/14/2013	4.875	515,263	0	0	0	0	0	962,932	12/31/2015
B4012405		EL SEGUNDO	CA		04/10/2014	4.875	585,619	0	0	0	0	0	763,980	12/31/2015
A2112102	CF	EL SOBRANTE	CA		02/14/2003	4.750	1,801,787	0	0	0	0	0	3,715,000	12/31/2015
A2092003		ELK GROVE	CA		12/31/2006	6.625	338,309	0	0	0	0	0	715,530	12/31/2015
A4040215		ELK GROVE	CA		12/31/2006	5.875	451,786	0	0	0	0	0	768,570	12/31/2015
A4081806		ELK GROVE	CA		06/29/2005	6.375	963,489	0	0	0	0	0	1,362,720	12/31/2015
A4090706		ELK GROVE	CA		11/23/2004	4.875	1,741,175	0	0	0	0	0	4,839,900	12/31/2015
A7050702		ELK GROVE	CA		07/27/2007	6.375	566,740	0	0	0	0	0	755,851	12/31/2015
B0061006		ELK GROVE	CA		08/20/2010	6.375	869,683	0	0	0	0	0	1,815,024	12/31/2015
B3112701		ELK GROVE	CA		01/31/2014	4.750	2,299,871	0	0	0	0	0	3,084,542	12/31/2015
A4091005		EMERYVILLE	CA		12/07/2004	6.000	154,794	0	0	0	0	0	1,037,000	12/31/2015
A2041002		ENCINITAS	CA		06/26/2002	8.125	31,864	0	0	0	0	0	499,000	12/31/2015
A8061002		ENCINITAS	CA		09/26/2008	6.875	944,056	0	0	0	0	0	2,144,805	12/31/2015
A8080801	CF	ENCINITAS	CA		10/03/2008	6.625	1,320,325	0	0	0	0	0	3,057,780	12/31/2015
W6080302		ENCINITAS	CA		09/23/2016	6.500	11,020,189	0	0	0	0	0	15,196,000	09/23/2016
A2091603		ESCONDIDO	CA		11/22/2002	6.500	105,495	0	0	0	0	0	1,247,970	12/31/2015
A5011201		ESCONDIDO	CA		03/21/2005	5.625	5,995	0	0	0	0	0	38,700	12/31/2015
A6121303		ESCONDIDO	CA		03/08/2007	6.250	437,297	0	0	0	0	0	922,080	12/31/2015
A8030605		ESCONDIDO	CA		06/09/2008	6.250	724,585	0	0	0	0	0	1,131,078	12/31/2015
A8032506		ESCONDIDO	CA		06/25/2008	6.250	137,968	0	0	0	0	0	250,476	12/31/2015
A9040805		ESCONDIDO	CA		05/28/2009	7.125	287,763	0	0	0	0	0	423,555	12/31/2015
B2071205		ESCONDIDO	CA		09/04/2012	4.750	620,531	0	0	0	0	0	1,470,014	12/31/2015
B5042804		ESCONDIDO	CA		08/27/2015	4.000	539,027	0	0	0	0	0	763,905	12/31/2015
B5073003		ESCONDIDO	CA		01/21/2016	4.625	683,659	0	0	0	0	0	1,092,256	01/21/2016
B5081901		ESCONDIDO	CA		11/02/2015	4.000	378,381	0	0	0	0	0	988,950	12/31/2015
A4101801		EUREKA	CA		04/28/2005	5.875	335,750	0	0	0	0	0	546,210	12/31/2015
B3120501		EXETER	CA		04/01/2014	5.000	1,219,481	0	0	0	0	0	3,186,480	12/31/2015
A6112904		FAIR OAKS	CA		02/15/2007	6.250	723,238	0	0	0	0	0	820,590	12/31/2015
B0062201		FAIR OAKS	CA		08/24/2010	6.250	936,884	0	0	0	0	0	1,163,902	12/31/2015
A3070902		FAIRFIELD	CA		10/07/2003	4.500	179,332	0	0	0	0	0	946,000	12/31/2015
B5052804		FAIRFIELD	CA		08/17/2015	5.375	1,407,834	0	0	0	0	0	3,509,010	12/31/2015
A5052301		FOLSOM	CA		07/20/2005	6.125	1,939,702	0	0	0	0	0	1,410,340	12/31/2015
A2042603		FONTANA	CA		08/15/2002	4.875	628,733	0	0	0	0	0	2,208,000	12/31/2015
A30318073		FONTANA	CA		02/27/2006	6.250	473,429	0	0	0	0	0	2,046,917	12/31/2015
A5060307	CF	FONTANA	CA		08/25/2005	4.250	1,323,977	0	0	0	0	0	3,538,000	12/31/2015
A5120203		FONTANA	CA		02/16/2006	6.250	172,417	0	0	0	0	0	731,340	12/31/2015
A6122104		FONTANA	CA		02/26/2007	5.875	783,973	0	0	0	0	0	1,670,760	12/31/2015
B1081802		FONTANA	CA		10/20/2011	5.500	609,653	0	0	0	0	0	1,306,998	12/31/2015
B2091404		FONTANA	CA		12/13/2012	4.875	427,336	0	0	0	0	0	1,487,976	12/31/2015
B3011003		FONTANA	CA		03/11/2013	4.750	1,480,657	0	0	0	0	0	2,321,269	01/08/2016
B3011003-1		FONTANA	CA		01/08/2016	5.000	977,785	0	0	0	0	0	1,532,902	01/08/2016
B3020602		FONTANA	CA		04/02/2013	4.750	372,116	0	0	0	0	0	660,464	12/31/2015

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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
B4100902		FONTANA	CA		12/12/2014	4.500	1,021,070	0	0	0	0	0	1,509,073	12/31/2015
B5010503		FONTANA	CA		03/26/2015	4.375	2,311,728	0	0	0	0	0	3,570,840	12/31/2015
B5010504		FONTANA	CA		03/26/2015	4.375	750,245	0	0	0	0	0	1,096,160	12/31/2015
B5020605		FONTANA	CA		04/30/2015	4.500	925,170	0	0	0	0	0	1,455,150	12/31/2015
B5080704		FONTANA	CA		10/26/2015	5.000	116,667	0	0	0	0	0	205,686	12/31/2015
B5080705		FONTANA	CA		10/26/2015	5.000	912,757	0	0	0	0	0	1,360,125	12/31/2015
B5080706		FONTANA	CA		10/26/2015	5.000	171,571	0	0	0	0	0	268,866	12/31/2015
B5102801		FONTANA	CA		02/02/2016	4.375	536,816	0	0	0	0	0	735,840	02/02/2016
99072904		FOOTHILL RANCH	CA		11/04/1999	8.125	196,620	0	0	0	0	0	1,523,000	12/31/2015
A4041903		FOSTER CITY	CA		07/15/2004	6.250	691,450	0	0	0	0	0	1,076,703	12/31/2015
A4041903-2		FOSTER CITY	CA		01/10/2013	5.000	418,114	0	0	0	0	0	651,074	12/31/2015
A40419033		FOSTER CITY	CA		01/04/2011	6.500	499,127	0	0	0	0	0	777,223	12/31/2015
B0030904		FOSTER CITY	CA		05/10/2010	3.875	769,616	0	0	0	0	0	2,648,272	12/31/2015
B2061503		FOSTER CITY	CA		08/31/2012	4.750	865,641	0	0	0	0	0	1,367,132	12/31/2015
A3041801		FOUNTAIN VALLEY	CA		06/02/2003	6.250	231,924	0	0	0	0	0	2,815,000	12/31/2015
A5071403		FOUNTAIN VALLEY	CA		12/31/2006	5.500	228,501	0	0	0	0	0	2,439,330	12/31/2015
A8031009		FOUNTAIN VALLEY	CA		06/13/2008	6.500	205,726	0	0	0	0	0	286,370	12/31/2015
B4101004		FOUNTAIN VALLEY	CA		11/24/2014	4.875	850,988	0	0	0	0	0	1,308,216	12/31/2015
B6081804		FOUNTAIN VALLEY	CA		10/28/2016	3.750	3,542,842	0	0	0	0	0	4,774,750	10/28/2016
A8090502		FREMONT	CA		11/18/2008	6.500	702,139	0	0	0	0	0	5,413,860	12/31/2015
B0032608		FREMONT	CA		07/15/2010	4.000	1,448,417	0	0	0	0	0	2,708,610	12/31/2015
B2050201		FREMONT	CA		07/20/2012	4.625	240,424	0	0	0	0	0	844,050	12/31/2015
B3112504		FREMONT	CA		03/05/2014	5.000	383,260	0	0	0	0	0	920,018	12/31/2015
A3021206		FRESNO	CA		12/31/2006	5.000	112,075	0	0	0	0	0	515,610	12/31/2015
A3032002		FRESNO	CA		05/22/2003	6.875	155,792	0	0	0	0	0	1,864,000	12/31/2015
A3062606		FRESNO	CA		09/17/2003	5.625	71,180	0	0	0	0	0	1,594,000	12/31/2015
A5072206		FRESNO	CA		12/31/2006	5.500	66,808	0	0	0	0	0	701,760	12/31/2015
A6042103		FRESNO	CA		12/31/2006	6.250	105,885	0	0	0	0	0	421,260	12/31/2015
A6121104		FRESNO	CA		02/26/2007	6.125	552,735	0	0	0	0	0	864,960	12/31/2015
A7051809		FRESNO	CA		10/31/2007	6.438	624,979	0	0	0	0	0	407,837	12/31/2015
A7080302		FRESNO	CA		10/22/2007	5.000	365,544	0	0	0	0	0	816,300	12/31/2015
A7080904		FRESNO	CA		10/22/2007	5.000	418,788	0	0	0	0	0	864,000	12/31/2015
A7100503		FRESNO	CA		12/20/2007	6.375	442,149	0	0	0	0	0	683,910	12/31/2015
A7100504		FRESNO	CA		12/12/2007	6.500	293,888	0	0	0	0	0	667,937	12/31/2015
A7121401		FRESNO	CA		02/08/2008	5.500	259,765	0	0	0	0	0	124,328	12/31/2015
A8040201		FRESNO	CA		06/05/2008	4.250	46,832	0	0	0	0	0	569,359	12/31/2015
A8042801		FRESNO	CA		07/01/2008	6.500	419,867	0	0	0	0	0	813,960	12/31/2015
A8082801		FRESNO	CA		11/21/2008	7.000	4,408,964	0	0	0	0	0	5,455,755	12/31/2015
A8082802		FRESNO	CA		09/30/2008	4.500	592,105	0	0	0	0	0	577,162	12/31/2015
A8121001		FRESNO	CA		03/05/2009	4.875	524,979	0	0	0	0	0	1,124,950	12/31/2015
B0042104		FRESNO	CA		06/25/2010	4.000	212,833	0	0	0	0	0	285,516	12/31/2015
B0051007		FRESNO	CA		08/02/2010	3.875	625,600	0	0	0	0	0	2,195,260	12/31/2015
B0052802		FRESNO	CA		07/09/2010	6.375	702,074	0	0	0	0	0	1,168,150	12/31/2015
B2091106		FRESNO	CA		12/05/2012	5.125	225,715	0	0	0	0	0	762,048	12/31/2015
B2110806		FRESNO	CA		01/30/2013	5.250	176,078	0	0	0	0	0	310,970	12/31/2015
B4022404		FRESNO	CA		06/02/2014	5.000	1,783,011	0	0	0	0	0	2,469,090	12/31/2015
B4120101		FRESNO	CA		02/03/2015	4.125	673,806	0	0	0	0	0	1,005,660	12/31/2015
B5100603		FRESNO	CA		01/21/2016	4.625	690,998	0	0	0	0	0	940,412	01/21/2016
B6031105		FRESNO	CA		05/18/2016	4.125	917,394	0	0	0	0	0	1,523,610	05/18/2016
B6032202		FRESNO	CA		06/30/2016	4.500	766,947	0	0	0	0	0	1,191,186	06/30/2016
A2051306		FULLERTON	CA		08/27/2002	5.500	4,210	0	0	0	0	0	77,900	12/31/2015
A9090403		FULLERTON	CA		10/30/2009	7.375	979,587	0	0	0	0	0	2,504,584	12/31/2015
B2103105		FULLERTON	CA		01/31/2013	4.750	572,438	0	0	0	0	0	1,011,362	12/31/2015
W6022601		FULLERTON	CA		04/14/2016	6.625	5,739,717	0	0	0	0	0	12,397,000	04/14/2016
B4100901		GALT	CA		12/05/2014	4.750	1,582,382	0	0	0	0	0	2,309,705	12/31/2015
A2050202		GARDEN GROVE	CA		09/18/2002	4.750	55,777	0	0	0	0	0	207,000	12/31/2015
A4032402		GARDEN GROVE	CA		11/18/2004	4.875	395,755	0	0	0	0	0	1,308,000	12/31/2015
A4040201		GARDEN GROVE	CA		06/30/2004	4.125	1,689,702	0	0	0	0	0	6,686,100	12/31/2015
A7020204		GARDEN GROVE	CA		04/16/2007	6.500	327,482	0	0	0	0	0	2,470,950	12/31/2015
A8122301		GARDEN GROVE	CA		03/10/2009	4.500	171,368	0	0	0	0	0	277,688	12/31/2015
B1063002	CF	GARDEN GROVE	CA		09/07/2011	5.625	2,328,928	0	0	0	0	0	3,176,844	12/31/2015

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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
B2022401		GARDEN GROVE	CA		05/10/2012	4.750	620,495	0	0	0	0	0	1,494,171	12/31/2015
B2022707		GARDEN GROVE	CA		05/07/2012	5.250	319,374	0	0	0	0	0	617,715	12/31/2015
A2012401		GARDENA	CA		05/01/2002	7.875	71,330	0	0	0	0	0	2,537,000	12/31/2015
A2111201		GARDENA	CA		01/28/2003	4.625	149,915	0	0	0	0	0	812,430	12/31/2015
A6101001		GARDENA	CA		12/06/2006	6.125	215,702	0	0	0	0	0	603,240	12/31/2015
A6121306		GARDENA	CA		02/15/2007	6.375	377,810	0	0	0	0	0	511,530	12/31/2015
A8091801		GARDENA	CA		11/12/2008	4.375	1,064,917	0	0	0	0	0	1,848,510	12/31/2015
B3121201		GARDENA	CA		02/28/2014	4.625	398,593	0	0	0	0	0	543,474	12/31/2015
B5042902		GARDENA	CA		07/22/2015	4.625	487,058	0	0	0	0	0	732,032	12/31/2015
B5042904		GARDENA	CA		07/22/2015	4.625	1,373,555	0	0	0	0	0	2,025,472	12/31/2015
A4062503		GLEN AVON	CA		10/14/2004	6.375	378,506	0	0	0	0	0	3,073,000	12/31/2015
A3120305		GLENDALE	CA		02/20/2004	5.000	2,335,604	0	0	0	0	0	5,548,000	12/31/2015
A3121703		GLENDALE	CA		02/12/2004	4.750	648,397	0	0	0	0	0	1,629,000	12/31/2015
A7091703		GLENDALE	CA		11/19/2007	6.500	531,076	0	0	0	0	0	638,010	12/31/2015
A8031401		GLENDALE	CA		06/11/2008	6.250	127,326	0	0	0	0	0	305,618	12/31/2015
A8121601		GLENDALE	CA		01/14/2009	4.625	811,022	0	0	0	0	0	1,620,985	12/31/2015
A8121602		GLENDALE	CA		01/14/2009	4.625	374,323	0	0	0	0	0	824,460	12/31/2015
B2082104		GLENDALE	CA		11/01/2012	4.500	1,045,361	0	0	0	0	0	1,529,990	12/31/2015
B3053106		GLENDALE	CA		08/26/2013	4.625	951,075	0	0	0	0	0	1,513,109	12/31/2015
B6040101		GLENDALE	CA		06/21/2016	4.500	2,818,537	0	0	0	0	0	3,880,062	06/21/2016
A4010505		GLENDORA	CA		03/25/2004	5.000	914,764	0	0	0	0	0	1,498,114	12/31/2015
A4010505-1		GLENDORA	CA		05/29/2015	4.875	569,020	0	0	0	0	0	931,886	12/31/2015
A7042703		GLENDORA	CA		07/12/2007	6.250	240,255	0	0	0	0	0	373,244	12/31/2015
A7051502		GLENDORA	CA		07/13/2007	5.000	592,037	0	0	0	0	0	979,710	12/31/2015
A9030301		GLENDORA	CA		04/30/2009	4.250	889,650	0	0	0	0	0	1,392,865	12/31/2015
A9030301-1		GLENDORA	CA		05/21/2015	4.250	483,268	0	0	0	0	0	756,620	12/31/2015
B5012901		GLENDORA	CA		04/30/2015	4.250	565,776	0	0	0	0	0	849,594	12/31/2015
B5012902		GLENDORA	CA		04/30/2015	4.125	378,816	0	0	0	0	0	558,564	12/31/2015
B5012903		GLENDORA	CA		04/30/2015	4.250	462,911	0	0	0	0	0	646,140	12/31/2015
A8060904		GOLETA	CA		08/21/2008	7.000	150,547	0	0	0	0	0	708,773	12/31/2015
B5040602		GRANADA HILLS	CA		06/23/2015	4.000	788,281	0	0	0	0	0	1,226,550	12/31/2015
B0080603		GRANITE BAY	CA		10/07/2010	4.375	521,519	0	0	0	0	0	726,217	12/31/2015
A5012506		GRASS VALLEY	CA		04/01/2005	6.250	964,212	0	0	0	0	0	1,238,280	12/31/2015
B2051003		GRASS VALLEY	CA		07/23/2012	5.125	505,469	0	0	0	0	0	1,826,384	12/31/2015
B4081505		GRASS VALLEY	CA		12/08/2014	4.750	732,145	0	0	0	0	0	1,083,614	12/31/2015
A2111901		GROVER BEACH	CA		02/19/2003	4.875	148,545	0	0	0	0	0	452,370	12/31/2015
A5071201		GROVER BEACH	CA		12/31/2006	5.625	194,437	0	0	0	0	0	1,067,940	12/31/2015
A4121604		HANFORD	CA		02/16/2005	6.250	721,949	0	0	0	0	0	1,035,000	12/31/2015
B5030501		HANFORD	CA		06/01/2015	4.125	1,785,519	0	0	0	0	0	2,753,632	12/31/2015
B6100612		HANFORD	CA		12/15/2016	4.750	760,000	0	0	0	0	0	1,118,000	12/15/2016
B4120905		HAWAIIAN GARDENS	CA		03/16/2015	4.250	589,781	0	0	0	0	0	824,200	12/31/2015
A3010301		HAWTHORNE	CA		03/27/2003	6.250	621,750	0	0	0	0	0	6,572,370	12/31/2015
B0030301		HAWTHORNE	CA		05/14/2010	7.250	437,836	0	0	0	0	0	1,224,014	12/31/2015
B0072006		HAWTHORNE	CA		08/19/2010	6.750	5,471,132	0	0	0	0	0	12,469,077	12/31/2015
B3073003		HAWTHORNE	CA		10/23/2013	5.375	532,670	0	0	0	0	0	935,970	12/31/2015
B5072802		HAWTHORNE	CA		10/13/2015	4.250	205,352	0	0	0	0	0	302,913	12/31/2015
A7101203		HAYWARD	CA		12/19/2007	6.375	924,567	0	0	0	0	0	1,544,474	12/31/2015
B3042604	CF	HAYWARD	CA		07/09/2013	5.250	2,169,347	0	0	0	0	0	5,321,520	12/31/2015
B4040802		HAYWARD	CA		06/02/2014	4.875	346,260	0	0	0	0	0	1,121,738	12/31/2015
B5020501		HAYWARD	CA		02/26/2015	4.625	701,420	0	0	0	0	0	1,102,786	12/31/2015
B5020509		HAYWARD	CA		03/19/2015	4.250	1,499,457	0	0	0	0	0	2,503,280	12/31/2015
B5062601		HAYWARD	CA		10/08/2015	4.625	596,311	0	0	0	0	0	929,448	12/31/2015
B6082601		HAYWARD	CA		12/14/2016	4.250	1,950,000	0	0	0	0	0	4,675,000	12/14/2016
A4021803		HEMET	CA		03/29/2004	4.375	568,436	0	0	0	0	0	5,064,000	12/31/2015
A4102302		HEMET	CA		12/31/2006	6.000	263,339	0	0	0	0	0	531,930	12/31/2015
A4110903		HEMET	CA		02/22/2005	5.875	151,152	0	0	0	0	0	624,240	12/31/2015
W6110301		HEMET	CA		12/22/2016	6.250	12,255,000	0	0	0	0	0	17,154,000	12/22/2016
A7101601		HESPERIA	CA		12/06/2007	6.500	205,736	0	0	0	0	0	260,100	12/31/2015
B2011302		HESPERIA	CA		03/12/2012	5.000	927,300	0	0	0	0	0	1,595,200	12/31/2015
B2103109		HESPERIA	CA		01/17/2013	5.000	1,456,564	0	0	0	0	0	3,082,407	12/31/2015
B0081104	CF	HIGHLAND	CA		11/30/2010	6.500	2,213,991	0	0	0	0	0	3,199,680	12/31/2015

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
B0060101		HIGHLAND PARK	CA		07/27/2010	6.000	764,070	0	0	0	0	0	1,584,088	12/31/2015
B5041603		HOLLISTER	CA		07/15/2015	4.125	999,627	0	0	0	0	0	1,490,896	12/31/2015
B5041604		HOLLISTER	CA		07/27/2015	4.125	999,627	0	0	0	0	0	1,605,792	12/31/2015
B0030803		HOLLYWOOD	CA		05/04/2010	6.500	1,052,508	0	0	0	0	0	1,719,212	12/31/2015
A1111502		HUNTINGTON BEACH	CA		01/31/2002	5.000	155,684	0	0	0	0	0	9,648,000	12/31/2015
A1111503		HUNTINGTON BEACH	CA		01/31/2002	5.250	97,846	0	0	0	0	0	2,760,000	12/31/2015
A2091803		HUNTINGTON BEACH	CA		11/21/2002	6.875	199,920	0	0	0	0	0	801,220	12/31/2015
A3030405		HUNTINGTON BEACH	CA		05/28/2003	4.000	1,031,828	0	0	0	0	0	2,143,000	12/31/2015
A4102303		HUNTINGTON BEACH	CA		01/31/2005	6.000	453,140	0	0	0	0	0	801,446	12/31/2015
A4102303-1		HUNTINGTON BEACH	CA		04/29/2014	4.250	56,288	0	0	0	0	0	99,554	12/31/2015
A5061503		HUNTINGTON BEACH	CA		12/31/2006	4.250	161,396	0	0	0	0	0	979,200	12/31/2015
A6111403		HUNTINGTON BEACH	CA		01/29/2007	6.250	335,910	0	0	0	0	0	1,858,950	12/31/2015
A8021307		HUNTINGTON BEACH	CA		04/01/2008	6.125	78,334	0	0	0	0	0	324,510	12/31/2015
B0062803	CF	HUNTINGTON BEACH	CA		09/15/2010	6.375	1,052,290	0	0	0	0	0	1,852,000	12/31/2015
B0110302		HUNTINGTON BEACH	CA		01/14/2011	6.750	226,986	0	0	0	0	0	431,970	12/31/2015
B3122014		HUNTINGTON BEACH	CA		03/20/2014	5.000	1,431,775	0	0	0	0	0	1,998,040	12/31/2015
B4090406		HUNTINGTON BEACH	CA		10/07/2014	4.250	805,660	0	0	0	0	0	1,163,430	11/29/2016
B1060808		HUNTINGTON PARK	CA		09/01/2011	5.625	1,806,907	0	0	0	0	0	3,295,006	12/31/2015
A3062707		IMPERIAL BEACH	CA		09/24/2003	5.750	90,742	0	0	0	0	0	957,000	12/31/2015
B4042303		IMPERIAL BEACH	CA		06/05/2014	4.250	931,251	0	0	0	0	0	1,491,503	12/31/2015
A9031902		INDIO	CA		05/21/2009	4.500	419,968	0	0	0	0	0	518,130	12/31/2015
A9031903		INDIO	CA		05/21/2009	4.500	1,692,578	0	0	0	0	0	3,433,495	12/31/2015
A9031904		INDIO	CA		05/21/2009	4.500	372,502	0	0	0	0	0	453,995	12/31/2015
A9031906		INDIO	CA		05/21/2009	4.500	325,482	0	0	0	0	0	501,465	12/31/2015
A9031907		INDIO	CA		05/21/2009	4.500	217,198	0	0	0	0	0	354,095	12/31/2015
A9031908		INDIO	CA		05/21/2009	4.500	222,707	0	0	0	0	0	401,700	12/31/2015
A9031909		INDIO	CA		05/21/2009	4.500	247,975	0	0	0	0	0	573,800	12/31/2015
B2070501		INDIO	CA		09/06/2012	4.125	667,141	0	0	0	0	0	951,731	12/31/2015
B2070501-1		INDIO	CA		09/30/2014	4.125	191,927	0	0	0	0	0	273,799	12/31/2015
B3011401		INDIO	CA		04/26/2013	4.500	466,883	0	0	0	0	0	575,575	12/31/2015
B6101802		INDIO	CA		12/16/2016	4.250	1,000,000	0	0	0	0	0	2,680,000	12/16/2016
A4032612		INGLEWOOD	CA		06/22/2004	4.750	513,770	0	0	0	0	0	1,031,000	12/31/2015
B1081704		INGLEWOOD	CA		10/19/2011	5.250	640,199	0	0	0	0	0	1,595,638	12/31/2015
B2042601		INGLEWOOD	CA		06/26/2012	4.375	57,289	0	0	0	0	0	191,152	12/31/2015
B3010702		INGLEWOOD	CA		03/26/2013	4.500	868,278	0	0	0	0	0	1,002,608	12/31/2015
B4091601		INGLEWOOD	CA		12/03/2014	4.750	243,248	0	0	0	0	0	573,359	12/31/2015
A5092302		IRVINE	CA		12/31/2006	4.375	429,006	0	0	0	0	0	1,474,920	12/31/2015
A7122102		IRVINE	CA		03/05/2008	6.125	225,495	0	0	0	0	0	367,001	12/31/2015
B0052801		IRVINE	CA		07/22/2010	3.875	874,751	0	0	0	0	0	1,261,602	12/31/2015
B1011701		IRVINE	CA		03/10/2011	6.250	1,596,632	0	0	0	0	0	2,146,000	12/31/2015
B3062505		IRVINE	CA		09/04/2013	4.875	809,372	0	0	0	0	0	2,211,542	12/31/2015
B4110501		IRVINE	CA		01/22/2015	4.500	2,329,981	0	0	0	0	0	2,989,536	12/31/2015
B5050703		IRVINE	CA		07/21/2015	4.000	1,998,126	0	0	0	0	0	3,020,320	12/31/2015
A6030708		IRWINDALE	CA		12/31/2006	6.125	324,716	0	0	0	0	0	1,010,228	12/31/2015
B0072705		IRWINDALE	CA		09/01/2010	6.625	686,292	0	0	0	0	0	2,228,000	12/31/2015
B4120910		IVANHOE	CA		01/28/2015	4.625	315,249	0	0	0	0	0	545,952	12/31/2015
A8031011		KING CITY	CA		06/04/2008	5.750	37,991	0	0	0	0	0	498,092	12/31/2015
B5021802		LA CANADA-FLINTRIDGE	CA		05/15/2015	4.000	200,107	0	0	0	0	0	1,139,922	12/31/2015
A3071101		LA MESA	CA		09/23/2003	4.500	946,744	0	0	0	0	0	3,691,000	12/31/2015
B3021503		LA MESA	CA		04/09/2013	5.500	684,953	0	0	0	0	0	1,279,769	12/31/2015
B5052201		LA MESA	CA		08/12/2015	4.625	277,925	0	0	0	0	0	370,205	12/31/2015
B5052202		LA MESA	CA		08/12/2015	4.500	1,296,359	0	0	0	0	0	1,814,195	12/31/2015
B2080605		LA PALMA	CA		10/25/2012	4.500	449,928	0	0	0	0	0	1,183,540	12/31/2015
A4120205		LA PUENTE	CA		02/28/2005	6.375	462,810	0	0	0	0	0	1,025,054	09/23/2016
A4120205-1		LA PUENTE	CA		09/23/2016	4.500	250,778	0	0	0	0	0	555,436	09/23/2016
B3051304		LA VERNE	CA		11/04/2013	4.625	1,211,518	0	0	0	0	0	2,125,797	12/31/2015
A3010201		LADERA RANCH	CA		04/29/2003	6.500	57,554	0	0	0	0	0	1,209,210	12/31/2015
B2051405		LAFAYETTE	CA		07/23/2012	4.875	202,703	0	0	0	0	0	329,837	12/31/2015
B2051407		LAFAYETTE	CA		07/23/2012	4.875	955,226	0	0	0	0	0	1,563,632	12/31/2015
A3072101		LAGUNA BEACH	CA		10/08/2003	6.875	309,670	0	0	0	0	0	840,990	12/31/2015
B2030204		LAGUNA BEACH	CA		04/30/2012	5.875	6,043,350	0	0	0	0	0	8,948,820	12/31/2015

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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
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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
B3052804		LAGUNA BEACH	CA		08/05/2013	4.500	741,099	0	0	0	0	0	1,205,037	12/31/2015
A9031203		LAGUNA HILLS	CA		06/03/2009	6.875	280,658	0	0	0	0	0	537,560	12/31/2015
B2061202		LAGUNA NIGUEL	CA		10/05/2012	4.500	481,632	0	0	0	0	0	907,845	12/31/2015
B5081203		LAGUNA WOODS	CA		10/20/2015	4.125	658,543	0	0	0	0	0	908,037	12/31/2015
B6100403		LAGUNA WOODS	CA		12/12/2016	4.375	1,750,000	0	0	0	0	0	2,707,000	12/12/2016
B4032403		LAKE ELSINORE	CA		09/29/2014	4.750	935,983	0	0	0	0	0	1,699,516	12/31/2015
B4041105		LAKE ELSINORE	CA		07/07/2014	4.500	530,416	0	0	0	0	0	831,152	12/31/2015
A1112902		LAKE FOREST	CA		03/19/2002	5.000	827,131	0	0	0	0	0	1,848,000	12/31/2015
A2042602		LAKE FOREST	CA		06/20/2002	5.000	379,479	0	0	0	0	0	2,094,000	12/31/2015
A4010602		LAKE FOREST	CA		04/06/2004	5.000	673,680	0	0	0	0	0	1,582,020	12/31/2015
A4100102		LAKE FOREST	CA		12/13/2004	5.375	687,707	0	0	0	0	0	4,720,500	12/31/2015
A8053002		LAKE FOREST	CA		08/12/2008	4.750	252,866	0	0	0	0	0	253,077	12/31/2015
A9022701		LAKE FOREST	CA		06/05/2009	4.500	1,258,508	0	0	0	0	0	4,908,600	12/31/2015
B4101005		LAKE FOREST	CA		11/24/2014	4.875	1,159,956	0	0	0	0	0	1,866,484	12/31/2015
A7032901		LAKESIDE	CA		06/04/2007	6.375	459,881	0	0	0	0	0	564,060	12/31/2015
A2121904		LAKEWOOD	CA		02/26/2003	6.750	508,246	0	0	0	0	0	1,884,600	12/31/2015
A6121407		LANCASTER	CA		03/08/2007	5.750	244,543	0	0	0	0	0	575,790	12/31/2015
A6121408		LANCASTER	CA		03/09/2007	5.750	221,295	0	0	0	0	0	259,590	12/31/2015
A7052302		LANCASTER	CA		08/29/2007	6.500	255,133	0	0	0	0	0	341,700	12/31/2015
A8041805		LANCASTER	CA		07/14/2008	6.375	284,658	0	0	0	0	0	1,036,320	12/31/2015
A8051401		LANCASTER	CA		07/31/2008	6.500	468,608	0	0	0	0	0	701,490	12/31/2015
B0040503		LANCASTER	CA		05/20/2010	4.000	158,128	0	0	0	0	0	270,272	12/31/2015
B2103108		LANCASTER	CA		01/29/2013	4.875	378,223	0	0	0	0	0	420,690	12/31/2015
B3061101		LANCASTER	CA		09/04/2013	4.750	1,457,465	0	0	0	0	0	2,696,176	12/31/2015
B3050901	CF	LEMON GROVE	CA		07/15/2013	4.500	1,291,333	0	0	0	0	0	2,337,112	12/31/2015
B5021707		LEMON GROVE	CA		05/04/2015	4.125	2,618,002	0	0	0	0	0	3,938,388	12/31/2015
B6070502		LEMON GROVE	CA		09/02/2016	4.250	767,803	0	0	0	0	0	1,159,720	09/02/2016
B2102306		LINCOLN	CA		12/21/2012	4.500	258,454	0	0	0	0	0	282,030	12/31/2015
A1110702		LIVERMORE	CA		01/07/2002	5.250	948,985	0	0	0	0	0	4,339,000	12/31/2015
B2030703		LIVERMORE	CA		06/14/2012	4.875	504,358	0	0	0	0	0	935,850	12/31/2015
B2040501		LIVERMORE	CA		05/31/2012	4.500	1,759,965	0	0	0	0	0	3,744,363	12/31/2015
A3111301		LOMPOC	CA		04/15/2004	7.000	1,205,434	0	0	0	0	0	1,395,086	12/31/2015
A31113013		LOMPOC	CA		04/27/2006	6.250	955,247	0	0	0	0	0	1,105,537	12/31/2015
B2082103		LOMPOC	CA		10/26/2012	4.500	1,084,371	0	0	0	0	0	1,620,057	12/31/2015
B4013103		LOMPOC	CA		04/24/2014	4.500	1,038,717	0	0	0	0	0	1,499,887	12/31/2015
A0121301		LONG BEACH	CA		07/09/2001	8.750	84,549	0	0	0	0	0	798,000	12/31/2015
A2091102		LONG BEACH	CA		12/05/2002	6.875	115,530	0	0	0	0	0	2,034,900	12/31/2015
A2100214		LONG BEACH	CA		12/19/2002	6.500	740,041	0	0	0	0	0	2,677,500	12/31/2015
A2100215		LONG BEACH	CA		12/19/2002	6.375	68,078	0	0	0	0	0	1,135,400	12/31/2015
A3020302		LONG BEACH	CA		04/24/2003	6.375	89,217	0	0	0	0	0	1,400,460	12/31/2015
A4042410		LONG BEACH	CA		07/01/2004	6.750	250,407	0	0	0	0	0	449,503	12/31/2015
A4042410-1		LONG BEACH	CA		04/30/2014	4.250	43,077	0	0	0	0	0	77,327	12/31/2015
A4042422		LONG BEACH	CA		07/01/2004	6.750	387,725	0	0	0	0	0	682,826	12/31/2015
A4042422-1		LONG BEACH	CA		04/30/2014	4.250	100,524	0	0	0	0	0	177,034	12/31/2015
A5042902	CF	LONG BEACH	CA		07/19/2005	4.125	1,379,566	0	0	0	0	0	2,664,000	12/31/2015
A5101803		LONG BEACH	CA		12/31/2006	6.125	86,657	0	0	0	0	0	283,050	12/31/2015
A6053106		LONG BEACH	CA		08/10/2006	6.625	589,832	0	0	0	0	0	1,825,800	12/31/2015
A7022702		LONG BEACH	CA		05/23/2007	6.000	603,512	0	0	0	0	0	1,714,620	12/31/2015
A7073005		LONG BEACH	CA		10/29/2007	6.500	162,756	0	0	0	0	0	236,691	12/31/2015
A8021907		LONG BEACH	CA		05/05/2008	6.000	235,529	0	0	0	0	0	452,574	12/31/2015
B1012102		LONG BEACH	CA		04/29/2011	6.000	1,144,750	0	0	0	0	0	2,098,376	12/31/2015
B2051702		LONG BEACH	CA		07/23/2012	4.625	1,046,600	0	0	0	0	0	1,546,888	12/31/2015
B2102303		LONG BEACH	CA		12/21/2012	4.750	373,086	0	0	0	0	0	579,054	12/31/2015
B2102605		LONG BEACH	CA		01/11/2013	4.750	28,962	0	0	0	0	0	84,100	12/31/2015
B3012503		LONG BEACH	CA		04/01/2013	4.625	353,880	0	0	0	0	0	882,976	12/31/2015
B4022601		LONG BEACH	CA		03/27/2014	4.625	137,463	0	0	0	0	0	206,074	12/31/2015
B5031304		LONG BEACH	CA		06/19/2015	4.750	1,470,771	0	0	0	0	0	2,366,850	12/31/2015
B6011301		LONG BEACH	CA		03/30/2016	4.625	586,429	0	0	0	0	0	825,300	03/30/2016
B6032303		LONG BEACH	CA		06/17/2016	4.375	496,476	0	0	0	0	0	767,808	06/17/2016
A2041101		LOS ALAMITOS	CA		06/03/2002	8.125	281,575	0	0	0	0	0	978,000	12/31/2015
A2051602		LOS ANGELES	CA		08/06/2002	8.000	40,522	0	0	0	0	0	2,224,000	12/31/2015

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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
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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
A2051702		LOS ANGELES	CA		08/01/2002	4.875	306,778	0	0	0	0	0	4,590,000	12/31/2015
A2082801		LOS ANGELES	CA		12/02/2002	7.000	255,010	0	0	0	0	0	882,300	12/31/2015
A3011401		LOS ANGELES	CA		04/10/2003	4.250	448,530	0	0	0	0	0	1,509,600	12/31/2015
A3012402		LOS ANGELES	CA		05/15/2003	6.250	9,739	0	0	0	0	0	80,800	12/31/2015
A3031908		LOS ANGELES	CA		08/01/2003	6.500	627,747	0	0	0	0	0	2,272,000	12/31/2015
A3092402		LOS ANGELES	CA		01/15/2004	5.250	408,280	0	0	0	0	0	1,357,000	12/31/2015
A3092601		LOS ANGELES	CA		11/24/2003	6.625	255,882	0	0	0	0	0	1,326,000	12/31/2015
A3100801		LOS ANGELES	CA		12/22/2003	6.375	875,567	0	0	0	0	0	7,247,000	12/31/2015
A3112502		LOS ANGELES	CA		12/31/2006	5.000	275,084	0	0	0	0	0	1,033,770	12/31/2015
A31201023		LOS ANGELES	CA		02/15/2007	6.250	271,943	0	0	0	0	0	434,763	12/31/2015
A3121902		LOS ANGELES	CA		02/23/2004	4.125	415,741	0	0	0	0	0	3,052,000	12/31/2015
A4042412		LOS ANGELES	CA		07/01/2004	6.750	646,247	0	0	0	0	0	1,201,000	12/31/2015
A4120104	CF	LOS ANGELES	CA		01/27/2005	6.500	1,770,104	0	0	0	0	0	4,437,000	12/31/2015
A5022803		LOS ANGELES	CA		05/23/2005	5.875	177,823	0	0	0	0	0	888,930	12/31/2015
A5050605		LOS ANGELES	CA		07/19/2005	5.875	236,041	0	0	0	0	0	970,530	12/31/2015
A5051101		LOS ANGELES	CA		07/22/2005	5.750	248,059	0	0	0	0	0	1,725,930	12/31/2015
A5102004		LOS ANGELES	CA		01/23/2006	5.750	300,600	0	0	0	0	0	1,669,230	12/31/2015
A5111007		LOS ANGELES	CA		01/07/2008	4.625	944,294	0	0	0	0	0	1,311,942	12/31/2015
A5111007-1		LOS ANGELES	CA		10/07/2014	4.375	76,500	0	0	0	0	0	106,284	12/31/2015
A51110073A		LOS ANGELES	CA		11/13/2014	4.465	111,763	0	0	0	0	0	155,276	12/31/2015
A51110073B		LOS ANGELES	CA		12/09/2014	4.375	92,512	0	0	0	0	0	128,531	12/31/2015
A51110073C		LOS ANGELES	CA		01/13/2015	4.455	39,600	0	0	0	0	0	55,018	12/31/2015
A51110073D		LOS ANGELES	CA		02/09/2015	4.375	65,911	0	0	0	0	0	91,572	12/31/2015
A51110073E		LOS ANGELES	CA		03/12/2015	4.515	78,025	0	0	0	0	0	108,403	12/31/2015
A51110073F		LOS ANGELES	CA		04/10/2015	4.375	86,891	0	0	0	0	0	120,720	12/31/2015
A51110073G		LOS ANGELES	CA		05/17/2015	4.455	143,182	0	0	0	0	0	198,928	12/31/2015
A51110073H		LOS ANGELES	CA		06/23/2015	4.555	148,678	0	0	0	0	0	206,564	12/31/2015
A51110073I		LOS ANGELES	CA		07/23/2015	4.525	120,824	0	0	0	0	0	167,865	12/31/2015
A51110073J		LOS ANGELES	CA		08/24/2015	4.545	132,724	0	0	0	0	0	184,398	12/31/2015
A51110073K		LOS ANGELES	CA		09/28/2015	4.515	154,404	0	0	0	0	0	214,519	12/31/2015
A51110073L		LOS ANGELES	CA		10/23/2015	4.375	32,495	0	0	0	0	0	45,147	12/31/2015
A51110073M		LOS ANGELES	CA		12/04/2015	4.698	78,071	0	0	0	0	0	108,467	12/31/2015
A51110073N		LOS ANGELES	CA		12/18/2015	4.645	129,338	0	0	0	0	0	179,694	12/31/2015
A5111007J0		LOS ANGELES	CA		01/21/2016	4.637	52,326	0	0	0	0	0	72,698	12/31/2015
A51110073P		LOS ANGELES	CA		02/19/2016	4.375	73,950	0	0	0	0	0	102,741	12/31/2015
A5111007J0		LOS ANGELES	CA		03/22/2016	4.635	64,260	0	0	0	0	0	89,279	12/31/2015
A51110073R		LOS ANGELES	CA		04/22/2016	4.375	128,986	0	0	0	0	0	179,205	12/31/2015
A51110073S		LOS ANGELES	CA		05/20/2016	4.392	100,921	0	0	0	0	0	140,213	12/31/2015
A51110073T		LOS ANGELES	CA		07/11/2016	4.375	69,045	0	0	0	0	0	95,926	12/31/2015
A51110073U		LOS ANGELES	CA		08/02/2016	4.375	44,319	0	0	0	0	0	61,574	12/31/2015
A51110073V		LOS ANGELES	CA		11/04/2016	4.483	235,161	0	0	0	0	0	326,717	12/31/2015
A51110073W		LOS ANGELES	CA		12/05/2016	4.871	35,114	0	0	0	0	0	48,785	12/31/2015
A5120204		LOS ANGELES	CA		03/27/2006	6.250	189,392	0	0	0	0	0	573,750	12/31/2015
A5121503		LOS ANGELES	CA		12/31/2006	6.500	240,970	0	0	0	0	0	839,970	12/31/2015
A6032002		LOS ANGELES	CA		12/31/2006	6.250	473,654	0	0	0	0	0	678,081	12/31/2015
A6042504	CF	LOS ANGELES	CA		07/13/2006	5.000	3,510,077	0	0	0	0	0	4,911,655	01/22/2016
A6090601		LOS ANGELES	CA		12/12/2006	6.375	553,199	0	0	0	0	0	859,860	12/31/2015
A6110606		LOS ANGELES	CA		01/18/2007	6.000	648,596	0	0	0	0	0	2,276,640	12/31/2015
A6120803		LOS ANGELES	CA		03/01/2007	5.875	786,400	0	0	0	0	0	1,304,580	12/31/2015
A6122901		LOS ANGELES	CA		03/15/2007	6.250	405,512	0	0	0	0	0	605,370	12/31/2015
A7010508		LOS ANGELES	CA		03/22/2007	6.000	434,099	0	0	0	0	0	1,761,540	12/31/2015
A7032807		LOS ANGELES	CA		06/13/2007	6.250	923,243	0	0	0	0	0	1,434,120	12/31/2015
A7040605		LOS ANGELES	CA		06/12/2007	5.875	1,588,512	0	0	0	0	0	2,851,920	12/31/2015
A7042401		LOS ANGELES	CA		06/21/2007	6.000	192,675	0	0	0	0	0	1,103,130	12/31/2015
A7071002		LOS ANGELES	CA		10/10/2007	6.375	239,162	0	0	0	0	0	684,843	12/31/2015
A8020401		LOS ANGELES	CA		04/09/2008	6.000	675,961	0	0	0	0	0	1,473,987	12/31/2015
A8071701		LOS ANGELES	CA		09/08/2008	6.625	404,622	0	0	0	0	0	932,841	12/31/2015
A8072302		LOS ANGELES	CA		10/01/2008	6.750	897,847	0	0	0	0	0	6,845,278	12/31/2015
A8073102		LOS ANGELES	CA		10/09/2008	6.750	376,506	0	0	0	0	0	731,522	12/31/2015
A8112502		LOS ANGELES	CA		02/05/2009	4.750	391,363	0	0	0	0	0	1,310,572	12/31/2015
A8120201		LOS ANGELES	CA		01/29/2009	4.500	725,140	0	0	0	0	0	3,192,175	12/31/2015

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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
A9031310	CF	LOS ANGELES	CA		06/02/2009	7.125	2,398,673	0	0	0	0	0	7,566,610	12/31/2015
A9081701		LOS ANGELES	CA		10/14/2009	7.125	89,668	0	0	0	0	0	1,089,895	12/31/2015
A9102303		LOS ANGELES	CA		12/23/2009	4.250	1,121,387	0	0	0	0	0	2,893,873	12/31/2015
A9122803		LOS ANGELES	CA		02/10/2010	7.125	747,664	0	0	0	0	0	2,831,264	12/31/2015
B0041504		LOS ANGELES	CA		06/23/2010	4.000	471,069	0	0	0	0	0	1,104,950	12/31/2015
B0061406		LOS ANGELES	CA		08/17/2010	6.750	547,106	0	0	0	0	0	1,066,151	12/31/2015
B0061725		LOS ANGELES	CA		09/30/2010	6.125	258,806	0	0	0	0	0	880,800	12/31/2015
B0062801		LOS ANGELES	CA		09/15/2010	6.375	1,613,564	0	0	0	0	0	2,482,664	12/31/2015
B0062801-1		LOS ANGELES	CA		07/30/2015	4.500	306,597	0	0	0	0	0	471,736	12/31/2015
B0111101		LOS ANGELES	CA		12/29/2010	6.500	429,378	0	0	0	0	0	1,227,000	12/31/2015
B0120812		LOS ANGELES	CA		01/25/2011	6.000	1,592,164	0	0	0	0	0	2,950,860	12/31/2015
B1021008		LOS ANGELES	CA		04/14/2011	6.000	410,023	0	0	0	0	0	2,739,252	12/31/2015
B1030202		LOS ANGELES	CA		05/10/2011	6.000	853,037	0	0	0	0	0	2,508,732	12/31/2015
B1040602		LOS ANGELES	CA		06/22/2011	6.250	1,657,677	0	0	0	0	0	2,018,450	12/31/2015
B1040804		LOS ANGELES	CA		06/30/2011	5.750	345,515	0	0	0	0	0	535,800	12/31/2015
B1041801		LOS ANGELES	CA		07/14/2011	4.250	1,197,193	0	0	0	0	0	1,680,426	12/31/2015
B1042502	CF	LOS ANGELES	CA		07/29/2011	6.125	2,336,379	0	0	0	0	0	3,771,262	12/31/2015
B1042503	CF	LOS ANGELES	CA		07/29/2011	6.125	2,578,067	0	0	0	0	0	4,646,202	12/31/2015
B1051801		LOS ANGELES	CA		08/01/2011	6.250	808,885	0	0	0	0	0	1,782,352	12/31/2015
B1052506		LOS ANGELES	CA		09/15/2011	6.000	725,286	0	0	0	0	0	1,266,408	12/31/2015
B1060806		LOS ANGELES	CA		08/15/2011	5.375	957,649	0	0	0	0	0	3,819,970	12/31/2015
B1070614		LOS ANGELES	CA		09/29/2011	6.000	807,603	0	0	0	0	0	1,115,834	06/29/2016
B1070614-1		LOS ANGELES	CA		06/29/2016	5.000	1,520,413	0	0	0	0	0	2,100,698	06/29/2016
B1101904		LOS ANGELES	CA		12/14/2011	6.000	487,749	0	0	0	0	0	404,998	12/31/2015
B1102705		LOS ANGELES	CA		01/17/2012	5.375	1,588,681	0	0	0	0	0	1,876,392	12/31/2015
B1110706	CF	LOS ANGELES	CA		02/13/2012	5.250	1,777,093	0	0	0	0	0	2,877,380	12/31/2015
B1122001	CF	LOS ANGELES	CA		02/21/2012	5.250	2,261,792	0	0	0	0	0	3,599,882	12/31/2015
B1122004		LOS ANGELES	CA		02/23/2012	5.250	912,767	0	0	0	0	0	1,569,480	12/31/2015
B2012602		LOS ANGELES	CA		03/27/2012	4.750	619,144	0	0	0	0	0	1,903,871	12/31/2015
B2012603		LOS ANGELES	CA		03/29/2012	5.250	1,073,890	0	0	0	0	0	1,623,914	12/31/2015
B2030601		LOS ANGELES	CA		05/14/2012	5.250	350,281	0	0	0	0	0	821,289	12/31/2015
B2032603		LOS ANGELES	CA		05/17/2012	5.250	399,205	0	0	0	0	0	679,098	12/31/2015
B2052405		LOS ANGELES	CA		01/17/2013	5.125	717,558	0	0	0	0	0	1,101,942	12/31/2015
B2052407	CF	LOS ANGELES	CA		08/22/2012	5.250	1,187,800	0	0	0	0	0	1,772,355	12/31/2015
B2082106		LOS ANGELES	CA		11/09/2012	4.875	647,686	0	0	0	0	0	1,255,570	12/31/2015
B2100401		LOS ANGELES	CA		01/23/2013	4.875	115,918	0	0	0	0	0	157,760	12/31/2015
B2100803		LOS ANGELES	CA		01/18/2013	5.250	748,728	0	0	0	0	0	1,114,260	12/31/2015
B2103102	CF	LOS ANGELES	CA		12/20/2012	4.750	2,030,778	0	0	0	0	0	2,869,566	12/31/2015
B2110801		LOS ANGELES	CA		01/30/2013	5.000	230,186	0	0	0	0	0	359,292	12/31/2015
B2110804		LOS ANGELES	CA		01/30/2013	5.000	382,344	0	0	0	0	0	608,864	12/31/2015
B2110805		LOS ANGELES	CA		01/30/2013	5.000	286,121	0	0	0	0	0	413,868	12/31/2015
B3010701		LOS ANGELES	CA		03/26/2013	4.500	672,625	0	0	0	0	0	862,344	12/31/2015
B3011102		LOS ANGELES	CA		03/20/2013	5.000	275,478	0	0	0	0	0	827,310	12/31/2015
B3012804	CF	LOS ANGELES	CA		04/30/2013	4.500	3,239,198	0	0	0	0	0	5,474,067	12/31/2015
B3030602		LOS ANGELES	CA		04/19/2013	4.500	1,883,420	0	0	0	0	0	2,933,822	12/31/2015
B3031304		LOS ANGELES	CA		06/10/2013	4.125	1,171,388	0	0	0	0	0	3,782,000	12/31/2015
B3031305		LOS ANGELES	CA		06/10/2013	4.125	949,019	0	0	0	0	0	1,735,670	12/31/2015
B3031306		LOS ANGELES	CA		05/15/2013	4.000	873,365	0	0	0	0	0	2,080,492	12/31/2015
B3040104		LOS ANGELES	CA		06/12/2013	4.375	569,570	0	0	0	0	0	1,701,125	12/31/2015
B3041701	CF	LOS ANGELES	CA		06/03/2013	3.875	2,736,356	0	0	0	0	0	4,920,000	12/31/2015
B3051502		LOS ANGELES	CA		07/26/2013	4.375	630,577	0	0	0	0	0	988,680	12/31/2015
B3060501	CF	LOS ANGELES	CA		08/27/2013	4.375	2,018,517	0	0	0	0	0	3,168,234	12/31/2015
B3070303		LOS ANGELES	CA		10/08/2013	4.750	407,198	0	0	0	0	0	480,464	12/31/2015
B3070803		LOS ANGELES	CA		09/18/2013	5.250	1,056,304	0	0	0	0	0	1,906,688	12/31/2015
B3070903		LOS ANGELES	CA		09/23/2013	5.250	2,280,716	0	0	0	0	0	3,697,932	12/31/2015
B3070904		LOS ANGELES	CA		09/23/2013	5.250	3,725,217	0	0	0	0	0	6,230,784	12/31/2015
B3070905		LOS ANGELES	CA		09/23/2013	5.250	2,280,716	0	0	0	0	0	3,538,332	12/31/2015
B3081201		LOS ANGELES	CA		11/07/2013	4.750	776,311	0	0	0	0	0	1,415,724	12/31/2015
B3081906		LOS ANGELES	CA		11/04/2013	5.375	340,247	0	0	0	0	0	525,078	12/31/2015
B3082002		LOS ANGELES	CA		11/08/2013	4.375	2,151,938	0	0	0	0	0	3,016,548	12/31/2015
B3110601		LOS ANGELES	CA		03/07/2014	5.125	1,617,164	0	0	0	0	0	2,623,786	12/31/2015

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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
B3110603		LOS ANGELES	CA		01/28/2014	5.125	239,647	0	0	0	0	0	383,131	12/31/2015
B3122302		LOS ANGELES	CA		03/13/2014	4.750	764,731	0	0	0	0	0	1,767,304	12/31/2015
B4011702		LOS ANGELES	CA		03/31/2014	5.500	344,180	0	0	0	0	0	524,590	12/31/2015
B4032702		LOS ANGELES	CA		05/13/2014	4.375	1,335,169	0	0	0	0	0	2,095,590	12/31/2015
B4041702		LOS ANGELES	CA		07/11/2014	4.750	515,300	0	0	0	0	0	1,681,866	12/31/2015
B4042803		LOS ANGELES	CA		07/02/2014	4.875	1,611,638	0	0	0	0	0	2,212,160	12/31/2015
B4071601		LOS ANGELES	CA		10/08/2014	4.250	1,018,578	0	0	0	0	0	1,371,390	12/31/2015
B4081301		LOS ANGELES	CA		10/23/2014	4.500	1,882,768	0	0	0	0	0	3,460,065	12/31/2015
B4100702		LOS ANGELES	CA		01/09/2015	4.500	607,376	0	0	0	0	0	1,753,488	12/31/2015
B5021711		LOS ANGELES	CA		05/06/2015	4.625	2,005,796	0	0	0	0	0	3,227,120	12/31/2015
B5032407		LOS ANGELES	CA		06/10/2015	4.375	469,602	0	0	0	0	0	914,858	12/31/2015
B5071003		LOS ANGELES	CA		09/18/2015	4.375	1,315,808	0	0	0	0	0	1,857,420	12/31/2015
B5082003		LOS ANGELES	CA		11/09/2015	4.250	1,497,554	0	0	0	0	0	2,424,540	12/31/2015
B5082102		LOS ANGELES	CA		11/09/2015	4.500	1,584,110	0	0	0	0	0	2,384,640	12/31/2015
B5082105		LOS ANGELES	CA		11/09/2015	4.000	827,991	0	0	0	0	0	1,251,720	12/31/2015
B5090305		LOS ANGELES	CA		11/13/2015	4.625	232,815	0	0	0	0	0	1,467,180	12/31/2015
B5120401		LOS ANGELES	CA		02/17/2016	4.500	526,652	0	0	0	0	0	1,201,620	02/17/2016
B6041404		LOS ANGELES	CA		07/28/2016	4.500	2,146,967	0	0	0	0	0	3,131,910	07/28/2016
B6050603		LOS ANGELES	CA		09/20/2016	4.500	1,554,946	0	0	0	0	0	2,104,770	09/20/2016
B6081103		LOS ANGELES	CA		09/15/2016	4.000	7,318,813	0	0	0	0	0	12,331,200	09/15/2016
B6081606		LOS ANGELES	CA		10/27/2016	4.000	3,543,095	0	0	0	0	0	4,781,850	10/27/2016
B6082301		LOS ANGELES	CA		10/31/2016	5.125	6,450,351	0	0	0	0	0	8,679,750	10/31/2016
B6100306		LOS ANGELES	CA		12/16/2016	4.750	970,000	0	0	0	0	0	1,738,000	12/16/2016
W6102001		LOS ANGELES	CA		11/29/2016	6.125	10,090,000	0	0	0	0	0	23,907,000	11/29/2016
B3030110		LOS ANGELES	CA		06/03/2013	4.750	709,437	0	0	0	0	0	716,557	12/31/2015
B3030110-1		LOS ANGELES	CA		07/28/2015	5.125	369,386	0	0	0	0	0	373,093	12/31/2015
B4120901		LOS BANOS	CA		03/05/2015	4.500	615,622	0	0	0	0	0	964,600	12/31/2015
A1110502		LOS GATOS	CA		01/16/2002	5.000	47,082	0	0	0	0	0	297,100	12/31/2015
A3031303		LOS GATOS	CA		07/02/2003	4.000	489,738	0	0	0	0	0	3,953,520	12/31/2015
A3061704		LOS GATOS	CA		12/31/2006	5.750	98,264	0	0	0	0	0	1,028,160	12/31/2015
A5021502		LOS GATOS	CA		05/06/2005	5.375	233,747	0	0	0	0	0	1,095,505	12/31/2015
B1011402	CF	LOS GATOS	CA		03/07/2011	6.250	1,241,834	0	0	0	0	0	1,863,000	12/31/2015
B2062805		LOS GATOS	CA		08/01/2012	4.625	1,998,694	0	0	0	0	0	2,580,422	12/31/2015
B2062805-1		LOS GATOS	CA		09/29/2014	4.625	239,548	0	0	0	0	0	309,270	12/31/2015
A2081903		LYNWOOD	CA		10/24/2002	7.125	282,663	0	0	0	0	0	1,202,000	12/31/2015
A7022701		MADERA	CA		06/18/2007	6.625	669,190	0	0	0	0	0	962,469	12/31/2015
A7022701A		MADERA	CA		06/19/2014	10.625	12,342	0	0	0	0	0	17,751	12/31/2015
B2121401		MALIBU	CA		02/14/2013	4.500	189,684	0	0	0	0	0	404,338	12/31/2015
A6040702		MANHATTAN BEACH	CA		12/31/2006	4.500	192,279	0	0	0	0	0	837,930	12/31/2015
A3051901		MANTECA	CA		09/03/2003	6.000	135,755	0	0	0	0	0	2,063,000	12/31/2015
A7120707		MANTECA	CA		02/26/2007	6.000	208,401	0	0	0	0	0	546,730	12/31/2015
B1080102		MARINA DEL REY	CA		09/30/2011	5.625	401,535	0	0	0	0	0	987,690	12/31/2015
B4022406		MARIPOSA	CA		05/15/2014	5.000	1,399,796	0	0	0	0	0	2,099,670	12/31/2015
A3100501		MARTINEZ	CA		12/11/2003	6.375	181,538	0	0	0	0	0	541,000	12/31/2015
A2061701		MENLO PARK	CA		09/12/2002	7.250	247,088	0	0	0	0	0	9,842,000	12/31/2015
A4011404		MENLO PARK	CA		03/22/2004	4.750	478,898	0	0	0	0	0	2,905,000	12/31/2015
B1082301		MENLO PARK	CA		11/29/2011	6.000	588,236	0	0	0	0	0	842,312	12/31/2015
B1112101		MENLO PARK	CA		02/09/2012	5.750	915,264	0	0	0	0	0	1,488,300	12/31/2015
B6050205		MENLO PARK	CA		07/28/2016	4.000	7,947,368	0	0	0	0	0	12,739,104	07/28/2016
A6121402		MERCED	CA		02/15/2007	6.250	386,371	0	0	0	0	0	631,380	12/31/2015
B1110402		MERCED	CA		03/20/2012	5.375	1,219,276	0	0	0	0	0	5,882,300	12/31/2015
B5020204		MILLBRAE	CA		04/08/2015	4.000	1,608,696	0	0	0	0	0	3,296,382	07/13/2016
A9031209		MILPITAS	CA		05/11/2009	4.500	535,522	0	0	0	0	0	970,105	12/31/2015
B0022502	CF	MILPITAS	CA		04/22/2010	6.625	2,058,623	0	0	0	0	0	4,224,968	12/31/2015
B0050302		MILPITAS	CA		07/21/2010	7.125	3,115,496	0	0	0	0	0	5,167,436	11/03/2016
B2121807		MILPITAS	CA		02/12/2013	5.125	338,541	0	0	0	0	0	1,005,245	12/31/2015
B4012803		MILPITAS	CA		03/13/2014	4.375	705,452	0	0	0	0	0	1,077,604	01/22/2016
B4041703		MILPITAS	CA		07/11/2014	4.250	842,839	0	0	0	0	0	1,783,108	12/31/2015
B2032001		MISSION HILLS	CA		06/14/2012	4.625	1,596,351	0	0	0	0	0	2,467,476	12/31/2015
A3061604		MISSION VIEJO	CA		12/31/2006	6.250	179,894	0	0	0	0	0	798,660	12/31/2015
A7121402		MISSION VIEJO	CA		03/14/2008	6.000	66,412	0	0	0	0	0	998,524	12/31/2015

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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
B2041201		MISSION VIEJO	CA		06/28/2012	5.000	374,609	0	0	0	0	0	1,370,358	12/31/2015
A3060506		MODESTO	CA		09/03/2003	5.750	181,959	0	0	0	0	0	667,954	12/31/2015
A30605063		MODESTO	CA		03/12/2008	6.750	266,159	0	0	0	0	0	977,046	12/31/2015
A7080301		MODESTO	CA		10/22/2007	5.000	763,048	0	0	0	0	0	2,002,500	12/31/2015
A7080905		MODESTO	CA		10/22/2007	5.000	137,686	0	0	0	0	0	387,985	12/31/2015
B0121703		MODESTO	CA		02/10/2011	6.250	321,111	0	0	0	0	0	1,318,000	12/31/2015
B1110301		MODESTO	CA		01/24/2012	6.375	447,051	0	0	0	0	0	960,630	12/31/2015
B2092101	CF	MODESTO	CA		11/20/2012	5.500	1,890,951	0	0	0	0	0	3,478,860	12/31/2015
A8111901		MONROVIA	CA		01/23/2009	4.875	316,212	0	0	0	0	0	393,872	12/31/2015
A8111902		MONROVIA	CA		01/23/2009	4.625	178,647	0	0	0	0	0	238,580	12/31/2015
B4012802		MONROVIA	CA		04/29/2014	5.250	1,564,250	0	0	0	0	0	2,136,566	12/31/2015
A5113003		MONTEBELLO	CA		12/31/2006	4.000	391,572	0	0	0	0	0	2,001,240	12/31/2015
B3012502		MONTEBELLO	CA		03/29/2013	4.250	416,029	0	0	0	0	0	655,110	12/31/2015
B1060303		MONTEREY	CA		08/18/2011	5.625	961,486	0	0	0	0	0	1,461,299	12/31/2015
B1060303-1		MONTEREY	CA		10/24/2013	5.125	449,230	0	0	0	0	0	682,755	12/31/2015
B3011604		MORENO VALLEY	CA		03/11/2013	4.375	1,105,282	0	0	0	0	0	1,725,828	12/31/2015
B4091001		MORENO VALLEY	CA		11/10/2014	4.375	3,376,775	0	0	0	0	0	5,417,970	12/31/2015
B6042707		MORENO VALLEY	CA		07/14/2016	4.250	2,870,929	0	0	0	0	0	3,902,733	07/14/2016
B0120814		MORGAN HILL	CA		03/15/2011	6.125	703,022	0	0	0	0	0	1,002,000	12/31/2015
B4092501		MORGAN HILL	CA		11/05/2014	4.125	438,247	0	0	0	0	0	632,244	12/31/2015
A6080802		MORRO BAY	CA		12/31/2006	6.750	198,416	0	0	0	0	0	222,870	12/31/2015
B2111601		MORRO BAY	CA		01/31/2013	4.750	289,697	0	0	0	0	0	564,570	12/31/2015
A2082606		MOUNTAIN VIEW	CA		11/12/2002	6.875	368,647	0	0	0	0	0	1,275,000	12/31/2015
B2022403		MOUNTAIN VIEW	CA		03/30/2012	5.375	404,645	0	0	0	0	0	845,000	12/31/2015
B3052101		MOUNTAIN VIEW	CA		08/29/2013	4.500	293,115	0	0	0	0	0	425,898	12/31/2015
B4011504		MOUNTAIN VIEW	CA		05/14/2014	4.625	3,485,285	0	0	0	0	0	7,554,120	12/31/2015
B4101401		MOUNTAIN VIEW	CA		12/19/2014	4.625	1,321,575	0	0	0	0	0	1,582,530	12/31/2015
B4120502		MOUNTAIN VIEW	CA		03/11/2015	4.250	1,699,385	0	0	0	0	0	2,576,080	12/31/2015
A9060301		MT VIEW	CA		10/29/2009	5.000	123,104	0	0	0	0	0	474,063	12/31/2015
A2010301		MURRIETA	CA		03/05/2002	5.500	256,369	0	0	0	0	0	567,000	12/31/2015
B0102502		MURRIETA	CA		12/29/2010	6.500	902,407	0	0	0	0	0	1,813,560	12/31/2015
B1060905		MURRIETA	CA		09/07/2011	5.750	640,112	0	0	0	0	0	1,227,096	12/31/2015
B1082601		MURRIETA	CA		11/09/2011	4.125	920,653	0	0	0	0	0	1,214,994	12/31/2015
B1030806		NAPA	CA		05/31/2011	6.000	924,144	0	0	0	0	0	2,407,806	12/31/2015
A8051201	CF	NATIONAL CITY	CA		07/18/2008	6.750	1,692,241	0	0	0	0	0	2,897,820	12/31/2015
B6021703		NEEDLES	CA		04/08/2016	4.125	2,549,086	0	0	0	0	0	4,120,120	04/08/2016
A7122002		NEWARK	CA		02/28/2008	6.125	247,597	0	0	0	0	0	475,723	12/31/2015
A3101401		NEWBURY PARK	CA		12/22/2003	6.250	88,549	0	0	0	0	0	537,030	12/31/2015
A6011005		NEWPORT BEACH	CA		12/31/2006	5.500	26,946	0	0	0	0	0	1,852,830	12/31/2015
A8031005		NEWPORT BEACH	CA		06/12/2008	6.250	191,421	0	0	0	0	0	503,370	12/31/2015
B0040102	CF	NEWPORT BEACH	CA		06/18/2010	6.875	1,487,611	0	0	0	0	0	2,797,102	12/31/2015
B0080610		NEWPORT BEACH	CA		10/28/2010	5.875	78,138	0	0	0	0	0	326,685	12/31/2015
B1030205		NEWPORT BEACH	CA		04/11/2011	4.125	446,398	0	0	0	0	0	841,110	12/31/2015
B3021302		NEWPORT BEACH	CA		04/15/2013	4.125	561,020	0	0	0	0	0	1,554,358	12/31/2015
B6042002		NEWPORT BEACH	CA		06/30/2016	4.125	3,688,843	0	0	0	0	0	6,295,716	06/30/2016
B6071401		NEWPORT BEACH	CA		11/02/2016	3.750	2,007,000	0	0	0	0	0	2,685,701	11/02/2016
B0112201		NIPOMO	CA		02/01/2011	6.000	296,670	0	0	0	0	0	634,950	12/31/2015
B0112202		NIPOMO	CA		02/01/2011	4.125	200,595	0	0	0	0	0	482,460	12/31/2015
B4050703		NIPOMO	CA		12/01/2014	5.000	1,324,564	0	0	0	0	0	2,089,334	12/31/2015
A5011101		NORCO	CA		03/09/2005	4.750	170,667	0	0	0	0	0	203,490	12/31/2015
A3021909		NORTH HIGHLANDS	CA		05/01/2003	4.375	747,226	0	0	0	0	0	1,311,000	12/31/2015
B0110501		NORTH HILLS	CA		01/20/2011	6.125	1,189,668	0	0	0	0	0	2,482,000	12/31/2015
A2081202		NORTH HOLLYWOOD	CA		11/25/2002	4.500	58,037	0	0	0	0	0	3,706,000	12/31/2015
A4062506		NORTH HOLLYWOOD	CA		09/29/2004	6.250	203,827	0	0	0	0	0	1,640,670	12/31/2015
B1061402		NORTH HOLLYWOOD	CA		11/15/2011	5.625	1,361,459	0	0	0	0	0	2,058,364	12/31/2015
B1110903		NORTH HOLLYWOOD	CA		01/06/2012	5.125	1,135,189	0	0	0	0	0	1,681,164	12/31/2015
B2021701		NORTH HOLLYWOOD	CA		05/09/2012	5.625	1,091,521	0	0	0	0	0	1,880,340	12/31/2015
B2031312		NORTH HOLLYWOOD	CA		08/07/2012	5.375	598,038	0	0	0	0	0	2,102,243	12/31/2015
B3052004		NORTH HOLLYWOOD	CA		08/21/2013	4.500	487,705	0	0	0	0	0	866,052	12/31/2015
B6022501		NORTH HOLLYWOOD	CA		04/21/2016	4.500	2,001,296	0	0	0	0	0	4,896,510	04/21/2016
A9030401		NORTHRIDGE	CA		04/29/2009	4.375	1,411,334	0	0	0	0	0	4,028,947	12/31/2015

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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
B4021803		NORTHRIDGE	CA		05/08/2014	5.125	1,207,885	0	0	0	0	0	3,410,370	12/31/2015
A7022101		NORWALK	CA		05/03/2007	5.875	593,699	0	0	0	0	0	2,191,980	12/31/2015
B1040805		NORWALK	CA		06/08/2011	4.250	529,823	0	0	0	0	0	765,510	12/31/2015
B1062106		NOVATO	CA		09/13/2011	4.000	577,197	0	0	0	0	0	820,704	12/31/2015
A9030421		OAKDALE	CA		05/19/2009	6.875	326,813	0	0	0	0	0	767,095	12/31/2015
A3080802		OAKLAND	CA		12/31/2006	6.500	191,551	0	0	0	0	0	1,865,070	12/31/2015
A4042425		OAKLAND	CA		07/01/2004	6.750	411,660	0	0	0	0	0	720,332	12/31/2015
A4042425-1		OAKLAND	CA		04/29/2014	4.250	103,249	0	0	0	0	0	180,668	12/31/2015
A5102404		OAKLAND	CA		12/31/2006	6.375	357,527	0	0	0	0	0	852,720	12/31/2015
A8012505		OAKLAND	CA		04/23/2008	6.000	209,660	0	0	0	0	0	346,973	12/31/2015
B0042001		OAKLAND	CA		07/13/2010	3.875	259,865	0	0	0	0	0	509,390	12/31/2015
B0043003		OAKLAND	CA		07/12/2010	4.000	534,430	0	0	0	0	0	787,980	12/31/2015
B1052301		OAKLAND	CA		10/27/2011	5.625	536,080	0	0	0	0	0	714,564	12/31/2015
B1052301-1		OAKLAND	CA		10/30/2014	4.875	1,141,453	0	0	0	0	0	1,521,494	12/31/2015
B2051401		OAKLAND	CA		07/31/2012	5.375	1,227,002	0	0	0	0	0	1,890,513	12/31/2015
B2051401-1		OAKLAND	CA		09/17/2015	5.375	562,772	0	0	0	0	0	867,095	12/31/2015
B3022501		OAKLAND	CA		04/08/2013	4.500	571,212	0	0	0	0	0	701,622	12/31/2015
B4080601		OAKLAND	CA		10/01/2014	4.875	710,570	0	0	0	0	0	1,299,210	12/31/2015
B5081301		OAKLAND	CA		10/29/2015	4.950	833,565	0	0	0	0	0	1,307,475	12/31/2015
A2051405		OCEANSIDE	CA		06/28/2002	7.875	20,780	0	0	0	0	0	416,000	12/31/2015
A3012802		OCEANSIDE	CA		04/25/2003	6.625	216,244	0	0	0	0	0	603,330	12/31/2015
A3012803		OCEANSIDE	CA		04/25/2003	6.625	144,163	0	0	0	0	0	493,170	12/31/2015
A3062708		OCEANSIDE	CA		09/24/2003	5.750	96,713	0	0	0	0	0	957,000	12/31/2015
A6061301		OCEANSIDE	CA		08/16/2006	6.750	597,116	0	0	0	0	0	1,324,470	12/31/2015
A6071401		OCEANSIDE	CA		09/08/2006	6.875	358,031	0	0	0	0	0	629,406	12/31/2015
A9110602		OCEANSIDE	CA		01/11/2010	7.000	636,120	0	0	0	0	0	938,080	12/31/2015
B0061726		OCEANSIDE	CA		08/18/2010	6.750	744,983	0	0	0	0	0	2,912,270	12/31/2015
B3081907		OCEANSIDE	CA		10/15/2013	4.250	1,019,628	0	0	0	0	0	1,364,680	12/31/2015
A2100102		OJAI	CA		12/17/2002	6.500	222,203	0	0	0	0	0	767,920	12/31/2015
A7081001		OJAI	CA		11/20/2007	6.500	654,566	0	0	0	0	0	927,517	12/31/2015
B2020602		OJAI	CA		03/29/2012	5.000	998,611	0	0	0	0	0	3,109,842	12/31/2015
A6111501		ONTARIO	CA		01/24/2007	6.500	696,237	0	0	0	0	0	792,540	12/31/2015
A9030417		ONTARIO	CA		05/08/2009	4.500	186,040	0	0	0	0	0	169,744	12/31/2015
A9030418		ONTARIO	CA		05/08/2009	4.500	89,915	0	0	0	0	0	167,480	12/31/2015
B0081802		ONTARIO	CA		10/20/2010	6.250	171,676	0	0	0	0	0	298,584	12/31/2015
B2051802	CF	ONTARIO	CA		08/14/2012	4.750	1,315,684	0	0	0	0	0	1,890,512	12/31/2015
B2072001		ONTARIO	CA		11/05/2012	4.750	992,868	0	0	0	0	0	1,320,550	12/31/2015
B2121403		ONTARIO	CA		02/01/2013	4.625	1,303,677	0	0	0	0	0	2,226,150	12/31/2015
B3032804		ONTARIO	CA		06/19/2013	4.375	759,303	0	0	0	0	0	1,453,500	12/31/2015
B5030604		ONTARIO	CA		05/28/2015	4.375	1,768,565	0	0	0	0	0	3,132,660	12/31/2015
B5060302		ONTARIO	CA		08/27/2015	5.000	402,043	0	0	0	0	0	580,390	12/31/2015
B6020204		ONTARIO	CA		04/25/2016	3.875	1,340,959	0	0	0	0	0	1,850,280	04/25/2016
A2060301	CF	ORANGE	CA		07/25/2002	5.250	2,041,116	0	0	0	0	0	5,226,000	12/31/2015
A4030910		ORANGE	CA		05/27/2004	4.250	456,336	0	0	0	0	0	1,212,000	12/31/2015
A7040504		ORANGE	CA		06/07/2007	5.875	258,099	0	0	0	0	0	387,090	12/31/2015
A9030601	CF	ORANGE	CA		04/20/2009	4.500	1,978,486	0	0	0	0	0	6,058,120	12/31/2015
B1052703	CF	ORANGE	CA		07/28/2011	6.750	1,114,022	0	0	0	0	0	1,792,274	12/31/2015
B1071901		ORANGE	CA		09/12/2011	5.625	4,246,061	0	0	0	0	0	6,487,184	12/31/2015
B2030202		ORANGE	CA		05/01/2012	4.750	525,074	0	0	0	0	0	865,470	12/31/2015
B4101006		OTAY MESA	CA		11/24/2014	4.875	392,407	0	0	0	0	0	621,624	12/31/2015
B4101008		OTAY MESA	CA		11/24/2014	4.875	736,769	0	0	0	0	0	1,155,810	12/31/2015
A6020801		OXNARD	CA		12/31/2006	6.250	104,704	0	0	0	0	0	334,229	12/31/2015
A7020901		OXNARD	CA		05/03/2007	6.375	642,490	0	0	0	0	0	937,380	12/31/2015
B0051203		OXNARD	CA		07/02/2010	6.750	963,456	0	0	0	0	0	1,397,940	12/31/2015
B1110403		OXNARD	CA		02/09/2012	5.500	407,338	0	0	0	0	0	977,676	12/31/2015
B3062008		OXNARD	CA		09/11/2013	4.625	1,443,263	0	0	0	0	0	2,261,000	04/22/2016
B4042402		OXNARD	CA		07/15/2014	4.875	2,535,398	0	0	0	0	0	4,166,532	12/31/2015
B4060903		OXNARD	CA		09/12/2014	4.500	553,688	0	0	0	0	0	794,612	12/31/2015
B5070201		OXNARD	CA		09/25/2015	4.500	1,383,157	0	0	0	0	0	2,552,095	12/31/2015
B5082004		OXNARD	CA		11/16/2015	4.500	1,084,673	0	0	0	0	0	1,566,720	12/31/2015
A9042302		PACIFIC GROVE	CA		05/15/2009	4.375	1,008,536	0	0	0	0	0	1,118,070	12/31/2015

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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
B2081604		PACIFICA	CA		10/31/2012	4.625	553,509	0	0	0	0	0	2,062,950	12/31/2015
B3032702		PACIFICA	CA		06/07/2013	4.000	356,677	0	0	0	0	0	496,000	12/31/2015
B2092102		PACOIMA	CA		12/12/2012	5.000	499,204	0	0	0	0	0	1,121,694	12/31/2015
B3070502		PACOIMA	CA		12/02/2013	5.125	514,915	0	0	0	0	0	1,844,970	12/31/2015
A7031411		PALM DESERT	CA		06/25/2007	6.000	891,455	0	0	0	0	0	896,070	12/31/2015
A8082102		PALM DESERT	CA		10/30/2008	4.500	780,605	0	0	0	0	0	1,109,700	12/31/2015
B1112304		PALM DESERT	CA		01/26/2012	5.250	529,471	0	0	0	0	0	1,962,752	12/31/2015
B2011304		PALM DESERT	CA		03/07/2012	5.875	1,299,957	0	0	0	0	0	1,483,536	12/31/2015
B2020302		PALM DESERT	CA		03/20/2012	4.875	395,471	0	0	0	0	0	768,089	12/31/2015
B2020303		PALM DESERT	CA		03/20/2012	4.750	306,032	0	0	0	0	0	487,334	12/31/2015
B6040402		PALM DESERT	CA		06/02/2016	4.375	538,124	0	0	0	0	0	785,610	06/02/2016
A9052001		PALM SPRINGS	CA		07/29/2009	4.750	513,963	0	0	0	0	0	598,425	12/31/2015
B5020510		PALM SPRINGS	CA		03/11/2015	3.900	940,297	0	0	0	0	0	1,387,880	12/31/2015
A6071903		PALMDALE	CA		10/18/2006	6.750	353,171	0	0	0	0	0	486,540	12/31/2015
B3060402		PALMDALE	CA		08/12/2013	4.875	1,276,670	0	0	0	0	0	2,399,250	12/31/2015
B4121505		PALMDALE	CA		02/02/2015	4.250	1,064,686	0	0	0	0	0	1,448,180	12/31/2015
B5013005		PALMDALE	CA		04/16/2015	3.900	429,404	0	0	0	0	0	616,770	12/31/2015
B2012601		PALO ALTO	CA		03/01/2012	5.375	4,723,543	0	0	0	0	0	9,593,506	03/15/2016
B2012601-1		PALO ALTO	CA		03/15/2016	5.750	2,330,767	0	0	0	0	0	4,733,783	03/15/2016
B1062203		PANORAMA CITY	CA		09/15/2011	5.625	394,628	0	0	0	0	0	1,147,608	12/31/2015
B2062701		PANORAMA CITY	CA		08/22/2012	4.750	4,790,936	0	0	0	0	0	6,983,951	12/31/2015
A2082802		PASADENA	CA		11/20/2002	7.000	5,701	0	0	0	0	0	132,950	12/31/2015
A5120801		PASADENA	CA		12/31/2006	5.750	233,420	0	0	0	0	0	805,800	12/31/2015
A6090602		PASADENA	CA		11/16/2006	6.250	337,195	0	0	0	0	0	784,890	12/31/2015
A8020811		PASADENA	CA		03/31/2008	4.500	1,546,116	0	0	0	0	0	2,058,171	12/31/2015
B2031202		PASADENA	CA		05/21/2012	4.625	848,144	0	0	0	0	0	3,114,993	12/31/2015
B3050305	CF	PASADENA	CA		08/08/2013	4.750	1,389,978	0	0	0	0	0	2,208,000	12/31/2015
B5071401		PASADENA	CA		09/25/2015	4.250	1,717,207	0	0	0	0	0	2,661,690	12/31/2015
B5110501		PASADENA	CA		01/19/2016	4.500	685,679	0	0	0	0	0	1,548,360	01/19/2016
A1111407		PASO ROBLES	CA		02/13/2002	7.250	12,360	0	0	0	0	0	2,888,000	12/31/2015
A7013003		PASO ROBLES	CA		04/18/2007	6.250	598,238	0	0	0	0	0	830,280	12/31/2015
A7081701		PASO ROBLES	CA		11/01/2007	6.625	293,958	0	0	0	0	0	487,948	12/31/2015
A8012903		PASO ROBLES	CA		04/17/2008	6.000	226,309	0	0	0	0	0	240,332	12/31/2015
A8012904		PASO ROBLES	CA		04/17/2008	6.000	226,309	0	0	0	0	0	327,986	12/31/2015
B1031601	CF	PASO ROBLES	CA		05/17/2011	5.875	1,328,610	0	0	0	0	0	3,197,592	12/31/2015
B3012806		PASO ROBLES	CA		04/05/2013	4.375	415,058	0	0	0	0	0	628,320	12/31/2015
B4112602		PASO ROBLES	CA		02/12/2015	4.500	334,084	0	0	0	0	0	471,010	12/31/2015
B4112603		PASO ROBLES	CA		02/12/2015	4.500	523,516	0	0	0	0	0	693,783	12/31/2015
B4112604		PASO ROBLES	CA		02/12/2015	4.500	399,217	0	0	0	0	0	543,900	12/31/2015
B4112605		PASO ROBLES	CA		02/12/2015	4.500	364,289	0	0	0	0	0	508,010	12/31/2015
B5102601		PASO ROBLES	CA		01/04/2016	4.250	1,365,468	0	0	0	0	0	1,861,452	01/04/2016
B6070802		PASO ROBLES	CA		10/21/2016	4.375	967,213	0	0	0	0	0	2,907,510	10/21/2016
A4040801	CF	PERRIS	CA		07/01/2004	4.625	1,139,297	0	0	0	0	0	6,069,000	12/31/2015
B0111801		PERRIS	CA		02/07/2011	4.375	1,253,498	0	0	0	0	0	2,595,390	12/31/2015
B2040405		PERRIS	CA		06/12/2012	5.125	1,428,024	0	0	0	0	0	2,169,754	12/31/2015
B2101503		PERRIS	CA		01/03/2013	5.250	350,138	0	0	0	0	0	749,283	12/31/2015
B5092204		PERRIS	CA		01/07/2016	4.500	757,959	0	0	0	0	0	1,191,784	01/07/2016
A4042403		PETALUMA	CA		07/01/2004	6.750	480,309	0	0	0	0	0	835,453	12/31/2015
A4042403-1		PETALUMA	CA		04/29/2014	4.250	131,393	0	0	0	0	0	228,547	12/31/2015
B4020301		PETALUMA	CA		05/05/2014	4.375	402,557	0	0	0	0	0	1,011,330	12/31/2015
B4031204		PICO RIVERA	CA		01/29/2015	4.125	568,106	0	0	0	0	0	934,032	12/31/2015
B3062002		PINOLE	CA		09/10/2013	5.125	421,503	0	0	0	0	0	822,472	12/31/2015
B3112503		PISMO BEACH	CA		03/27/2014	4.875	348,174	0	0	0	0	0	521,730	12/31/2015
B3061205		PITTSBURG	CA		09/27/2013	5.000	619,112	0	0	0	0	0	1,460,872	12/31/2015
B4090401		PITTSBURG	CA		10/07/2014	4.375	763,519	0	0	0	0	0	1,086,240	12/31/2015
A5060906		PLACENTIA	CA		09/02/2005	5.125	213,696	0	0	0	0	0	1,727,000	12/31/2015
A7032702		PLACENTIA	CA		06/13/2007	5.000	842,597	0	0	0	0	0	2,454,630	12/31/2015
B5081005		PLACENTIA	CA		11/12/2015	4.375	1,309,392	0	0	0	0	0	1,906,172	12/31/2015
B6060305		PLACENTIA	CA		08/01/2016	4.125	2,442,375	0	0	0	0	0	3,613,945	08/01/2016
A4081305		PLEASANT HILL	CA		11/22/2004	6.000	312,034	0	0	0	0	0	1,930,500	12/31/2015
A3101705		PLEASANTON	CA		12/31/2006	6.750	437,723	0	0	0	0	0	1,660,508	12/31/2015

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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
A31017053		PLEASANTON	CA		12/01/2008	7.100	549,648	0	0	0	0	0	2,085,101	12/31/2015
A4042407		PLEASANTON	CA		12/31/2006	6.750	317,008	0	0	0	0	0	555,498	12/31/2015
A4042407-1		PLEASANTON	CA		04/30/2014	4.250	83,759	0	0	0	0	0	146,772	12/31/2015
B1110401		PLEASANTON	CA		01/18/2012	5.625	462,674	0	0	0	0	0	958,724	12/31/2015
B5091702		POLLOCK PINES	CA		03/31/2016	4.750	396,805	0	0	0	0	0	634,900	03/31/2016
A4042426		POMONA	CA		07/01/2004	6.750	417,685	0	0	0	0	0	738,458	12/31/2015
A4042426-1		POMONA	CA		04/29/2014	4.250	103,249	0	0	0	0	0	182,542	12/31/2015
A5120209		POMONA	CA		12/31/2006	7.300	547,467	0	0	0	0	0	1,697,249	12/31/2015
A7101701		POMONA	CA		12/11/2007	4.000	1,132,598	0	0	0	0	0	588,866	12/31/2015
A7111402		POMONA	CA		01/24/2008	6.125	330,325	0	0	0	0	0	455,940	12/31/2015
B1080203	CF	POMONA	CA		10/31/2011	6.000	1,375,978	0	0	0	0	0	3,073,114	12/31/2015
B3032003		POMONA	CA		05/29/2013	4.500	407,384	0	0	0	0	0	570,138	12/31/2015
B5092404		POMONA	CA		12/18/2015	4.375	4,377,401	0	0	0	0	0	5,834,661	12/31/2015
A2091203		PORT HUENEME	CA		12/12/2002	7.000	270,316	0	0	0	0	0	992,320	12/31/2015
A2102901		POWAY	CA		01/30/2003	4.250	564,533	0	0	0	0	0	5,551,167	12/31/2015
A2102901-1		POWAY	CA		07/26/2012	4.250	206,356	0	0	0	0	0	2,029,136	12/31/2015
B2041002		POWAY	CA		07/19/2012	4.625	689,575	0	0	0	0	0	1,524,446	12/31/2015
B4060902		POWAY	CA		07/15/2014	4.125	572,565	0	0	0	0	0	809,490	12/31/2015
B5050404		POWAY	CA		07/28/2015	4.500	643,840	0	0	0	0	0	1,895,440	12/31/2015
B6022201		POWAY	CA		04/27/2016	4.125	536,647	0	0	0	0	0	824,840	04/27/2016
B2031605	CF	RAMONA	CA		05/30/2012	5.000	2,024,652	0	0	0	0	0	3,330,999	12/31/2015
B2031607		RAMONA	CA		05/30/2012	5.000	349,083	0	0	0	0	0	1,125,873	12/31/2015
B5022403		RAMONA	CA		05/08/2015	4.000	2,836,988	0	0	0	0	0	3,916,806	12/31/2015
A3100602		RANCHO CORDOVA	CA		12/05/2003	5.500	508,519	0	0	0	0	0	1,013,627	12/31/2015
A31006023		RANCHO CORDOVA	CA		08/29/2005	6.000	186,391	0	0	0	0	0	371,533	12/31/2015
A6070706		RANCHO CORDOVA	CA		09/28/2006	4.250	302,365	0	0	0	0	0	366,500	12/31/2015
A7042702		RANCHO CORDOVA	CA		06/06/2007	6.125	479,982	0	0	0	0	0	707,880	12/31/2015
A8062302		RANCHO CORDOVA	CA		07/10/2008	4.250	921,656	0	0	0	0	0	1,830,584	12/31/2015
B1082605	CF	RANCHO CORDOVA	CA		11/07/2011	5.500	2,375,098	0	0	0	0	0	5,504,004	12/31/2015
B2030604	CF	RANCHO CORDOVA	CA		04/26/2012	4.750	1,586,689	0	0	0	0	0	3,680,020	12/31/2015
B6050403		RANCHO CORDOVA	CA		06/30/2016	4.500	4,793,430	0	0	0	0	0	7,448,202	06/30/2016
A3061001		RANCHO CUCAMONGA	CA		09/15/2003	4.125	1,289,587	0	0	0	0	0	3,954,000	12/31/2015
A7101802		RANCHO CUCAMONGA	CA		01/04/2008	6.250	246,027	0	0	0	0	0	324,870	12/31/2015
B0051401		RANCHO CUCAMONGA	CA		06/29/2010	7.750	562,652	0	0	0	0	0	975,964	12/31/2015
B0111604		RANCHO CUCAMONGA	CA		01/24/2011	6.875	270,589	0	0	0	0	0	588,000	12/31/2015
B4040703		RANCHO CUCAMONGA	CA		06/06/2014	4.750	351,040	0	0	0	0	0	517,140	12/31/2015
B1080801	CF	RANCHO DOMINGUEZ	CA		09/23/2011	5.500	1,234,344	0	0	0	0	0	3,100,174	12/31/2015
B2012403		RANCHO DOMINGUEZ	CA		03/30/2012	4.750	1,101,490	0	0	0	0	0	3,469,560	12/31/2015
A3070901		RANCHO MIRAGE	CA		11/25/2003	6.250	110,594	0	0	0	0	0	620,160	12/31/2015
A7112101		RANCHO MIRAGE	CA		02/13/2008	6.000	422,051	0	0	0	0	0	807,871	12/31/2015
A6041002		RANCHO SANTA MARGARITA	CA		12/31/2006	6.250	163,234	0	0	0	0	0	372,983	12/31/2015
A7021501		RANCHO SANTA MARGARITA	CA		05/31/2007	4.500	422,997	0	0	0	0	0	405,450	12/31/2015
A4041305		REDDING	CA		06/23/2004	6.000	531,865	0	0	0	0	0	6,884,000	12/31/2015
B1082302		REDDING	CA		10/27/2011	6.000	305,247	0	0	0	0	0	596,222	12/31/2015
B2083007	CF	REDDING	CA		11/02/2012	4.875	1,330,613	0	0	0	0	0	2,125,970	12/31/2015
B3052805		REDDING	CA		08/08/2013	4.750	337,755	0	0	0	0	0	1,294,704	12/31/2015
A2091905		REDLANDS	CA		12/03/2002	6.500	426,067	0	0	0	0	0	1,733,620	12/31/2015
A7082903		REDLANDS	CA		10/22/2007	6.750	220,529	0	0	0	0	0	311,340	12/31/2015
B1030404	CF	REDLANDS	CA		05/25/2011	6.250	1,766,341	0	0	0	0	0	3,448,305	12/31/2015
A4020303		REDWOOD CITY	CA		04/15/2004	6.000	207,798	0	0	0	0	0	1,457,000	12/31/2015
A5060802		REDWOOD CITY	CA		08/25/2005	4.500	170,668	0	0	0	0	0	809,370	12/31/2015
A5060803		REDWOOD CITY	CA		08/25/2005	4.500	163,421	0	0	0	0	0	824,670	12/31/2015
A5101205		REDWOOD CITY	CA		12/31/2006	4.250	94,917	0	0	0	0	0	415,640	12/31/2015
A6121502		REDWOOD CITY	CA		02/08/2007	6.250	1,307,704	0	0	0	0	0	1,940,550	12/31/2015
A7052407		REDWOOD CITY	CA		08/17/2007	6.500	255,133	0	0	0	0	0	865,470	12/31/2015
A8012308		REDWOOD CITY	CA		04/01/2008	6.125	273,466	0	0	0	0	0	803,709	12/31/2015
B1071402		REDWOOD CITY	CA		09/21/2011	5.750	1,005,778	0	0	0	0	0	1,873,454	12/31/2015
B3011603		REDWOOD CITY	CA		03/07/2013	4.750	265,224	0	0	0	0	0	417,322	12/31/2015
B3043004		REDWOOD CITY	CA		07/22/2013	4.750	222,980	0	0	0	0	0	1,515,544	12/31/2015
B4111102		REDWOOD CITY	CA		01/08/2015	4.500	2,530,727	0	0	0	0	0	4,009,632	12/31/2015
B5021305		REDWOOD CITY	CA		06/15/2015	3.875	1,530,376	0	0	0	0	0	2,251,560	12/31/2015

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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
B5040203		REDWOOD CITY	CA		06/30/2015	4.125	1,938,744	0	0	0	0	0	2,823,508	12/31/2015
B5061701		REDWOOD CITY	CA		08/31/2015	4.875	2,376,845	0	0	0	0	0	3,039,110	12/31/2015
A8061601		RESEDA	CA		08/28/2008	6.625	471,431	0	0	0	0	0	1,172,791	12/31/2015
B4100703		RIALTO	CA		12/05/2014	4.625	380,227	0	0	0	0	0	699,567	12/31/2015
B4022403		RIDGECREST	CA		05/15/2014	5.000	1,810,086	0	0	0	0	0	2,567,340	12/31/2015
16885		RIVERSIDE	CA		08/03/1992	8.500	13,277	0	0	0	0	0	999,000	12/31/2015
A4040228		RIVERSIDE	CA		07/06/2004	6.250	266,514	0	0	0	0	0	961,000	12/31/2015
A5072102		RIVERSIDE	CA		10/14/2005	6.000	317,270	0	0	0	0	0	856,290	12/31/2015
A7010502		RIVERSIDE	CA		01/31/2008	6.300	356,074	0	0	0	0	0	528,003	12/31/2015
A8061310		RIVERSIDE	CA		09/04/2008	6.875	1,386,585	0	0	0	0	0	2,278,400	12/31/2015
B1020103	CF	RIVERSIDE	CA		03/31/2011	6.000	2,120,277	0	0	0	0	0	2,782,000	12/31/2015
B1020804		RIVERSIDE	CA		04/28/2011	6.250	251,588	0	0	0	0	0	508,164	12/31/2015
B1102004		RIVERSIDE	CA		01/31/2012	5.125	1,965,665	0	0	0	0	0	3,394,468	12/31/2015
B2022810		RIVERSIDE	CA		04/26/2012	5.250	299,573	0	0	0	0	0	550,560	12/31/2015
B2031203		RIVERSIDE	CA		05/10/2012	5.500	386,649	0	0	0	0	0	720,279	12/31/2015
B2061802		RIVERSIDE	CA		08/28/2012	5.000	478,523	0	0	0	0	0	2,049,112	12/31/2015
B2070302	CF	RIVERSIDE	CA		09/28/2012	4.625	1,457,548	0	0	0	0	0	3,822,844	12/31/2015
B2090701		RIVERSIDE	CA		11/09/2012	4.750	777,139	0	0	0	0	0	1,801,800	12/31/2015
B2101505		RIVERSIDE	CA		01/03/2013	5.250	300,093	0	0	0	0	0	1,175,658	12/31/2015
B3031308		RIVERSIDE	CA		05/16/2013	4.500	1,049,779	0	0	0	0	0	1,922,082	12/31/2015
B3062001		RIVERSIDE	CA		09/13/2013	4.875	423,240	0	0	0	0	0	747,527	12/31/2015
B5040701		RIVERSIDE	CA		06/25/2015	4.375	13,811,863	0	0	0	0	0	27,230,084	12/31/2015
B6031103		RIVERSIDE	CA		05/24/2016	4.250	917,585	0	0	0	0	0	2,024,798	05/24/2016
B6031104		RIVERSIDE	CA		05/24/2016	4.250	2,349,020	0	0	0	0	0	3,580,335	05/24/2016
B6050301		RIVERSIDE	CA		07/05/2016	4.375	523,100	0	0	0	0	0	770,562	07/05/2016
A2122301		ROCKLIN	CA		02/28/2003	6.375	317,126	0	0	0	0	0	1,031,240	12/31/2015
B0080602		ROCKLIN	CA		10/07/2010	4.375	105,195	0	0	0	0	0	160,515	12/31/2015
B2102304		ROCKLIN	CA		12/20/2012	4.500	906,873	0	0	0	0	0	1,506,540	12/31/2015
B2102305	CF	ROCKLIN	CA		12/20/2012	4.500	1,230,767	0	0	0	0	0	2,145,570	12/31/2015
A9020210		RODEO	CA		04/28/2009	7.375	802,987	0	0	0	0	0	1,196,448	12/31/2015
A6121802		ROHNERT PARK	CA		02/28/2007	5.750	801,765	0	0	0	0	0	959,310	12/31/2015
A6121803		ROHNERT PARK	CA		03/08/2007	5.750	1,275,406	0	0	0	0	0	1,250,520	12/31/2015
A7040201		ROHNERT PARK	CA		06/12/2007	6.125	555,238	0	0	0	0	0	548,760	12/31/2015
B0061802	CF	ROSEMEAD	CA		09/16/2010	6.250	2,870,110	0	0	0	0	0	5,242,400	12/31/2015
B1021805		ROSEMEAD	CA		05/09/2011	6.000	2,559,173	0	0	0	0	0	4,987,026	12/31/2015
A3041703		ROSEVILLE	CA		07/03/2003	4.500	221,141	0	0	0	0	0	523,740	12/31/2015
A3111403		ROSEVILLE	CA		01/26/2004	5.875	256,844	0	0	0	0	0	1,950,000	12/31/2015
A4032503		ROSEVILLE	CA		06/03/2004	6.250	323,438	0	0	0	0	0	832,320	12/31/2015
A4071603		ROSEVILLE	CA		10/04/2004	6.750	541,073	0	0	0	0	0	1,372,410	12/31/2015
A7030111		ROSEVILLE	CA		04/30/2007	6.500	397,662	0	0	0	0	0	594,150	12/31/2015
B2062804		ROSEVILLE	CA		08/31/2012	4.625	696,673	0	0	0	0	0	1,038,830	12/31/2015
B3032102		ROSEVILLE	CA		06/04/2013	4.375	849,792	0	0	0	0	0	1,324,600	12/31/2015
B3041204		ROSEVILLE	CA		07/02/2013	4.375	716,402	0	0	0	0	0	1,149,884	12/31/2015
B5091101		ROSEVILLE	CA		11/30/2015	4.750	918,336	0	0	0	0	0	1,689,120	12/31/2015
B6061702		ROSEVILLE	CA		10/07/2016	4.250	5,657,387	0	0	0	0	0	8,852,280	10/07/2016
B1012402	CF	ROSS	CA		03/29/2011	5.875	1,181,375	0	0	0	0	0	2,384,000	12/31/2015
A7060104	CF	ROWLAND HEIGHTS	CA		08/23/2007	6.625	1,237,900	0	0	0	0	0	2,063,460	12/31/2015
B1030203		ROWLAND HEIGHTS	CA		06/16/2011	5.875	777,801	0	0	0	0	0	1,354,850	12/31/2015
B6082501		ROWLAND HEIGHTS	CA		11/09/2016	4.250	175,612	0	0	0	0	0	895,122	11/09/2016
W5040301		ROWLAND HEIGHTS	CA		05/27/2015	6.250	3,450,614	0	0	0	0	0	4,995,557	12/31/2015
W5040301A		ROWLAND HEIGHTS	CA		11/10/2016	6.875	37,606	0	0	0	0	0	54,443	12/31/2015
B0051701		RUBIDOUX	CA		08/31/2010	3.750	2,504,205	0	0	0	0	0	3,805,996	11/01/2016
B0051701-1		RUBIDOUX	CA		11/01/2016	4.250	2,060,000	0	0	0	0	0	3,130,875	11/01/2016
A2081904		SACRAMENTO	CA		11/12/2002	4.875	1,177,662	0	0	0	0	0	1,427,803	12/31/2015
A20819043		SACRAMENTO	CA		08/28/2008	4.875	1,487,252	0	0	0	0	0	1,803,152	12/31/2015
A3061701		SACRAMENTO	CA		08/21/2003	6.125	774,770	0	0	0	0	0	2,435,400	12/31/2015
A4061802		SACRAMENTO	CA		09/02/2004	6.375	268,077	0	0	0	0	0	1,235,000	12/31/2015
A4122002		SACRAMENTO	CA		03/03/2005	4.875	1,516,548	0	0	0	0	0	2,336,000	12/31/2015
A5122802		SACRAMENTO	CA		12/31/2006	6.375	172,811	0	0	0	0	0	298,860	12/31/2015
A6053004	CF	SACRAMENTO	CA		07/19/2006	4.750	1,298,639	0	0	0	0	0	1,859,000	12/31/2015
A7031401		SACRAMENTO	CA		05/24/2007	6.000	278,034	0	0	0	0	0	966,960	12/31/2015

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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
A7052102		SACRAMENTO	CA		08/06/2007	4.750	711,483	0	0	0	0	0	1,424,940	12/31/2015
A8020802		SACRAMENTO	CA		03/27/2008	6.250	139,643	0	0	0	0	0	485,867	12/31/2015
B1031702		SACRAMENTO	CA		05/24/2011	6.125	391,747	0	0	0	0	0	598,347	12/31/2015
B1091405		SACRAMENTO	CA		11/29/2011	5.375	398,505	0	0	0	0	0	2,867,520	12/31/2015
B2022301		SACRAMENTO	CA		05/04/2012	5.000	593,399	0	0	0	0	0	609,945	12/31/2015
B2100502		SACRAMENTO	CA		03/19/2013	6.125	839,188	0	0	0	0	0	2,464,219	01/20/2016
B2101803		SACRAMENTO	CA		01/10/2013	5.000	864,176	0	0	0	0	0	1,666,842	12/31/2015
B2101804		SACRAMENTO	CA		01/10/2013	5.000	274,186	0	0	0	0	0	463,896	12/31/2015
B3013011		SACRAMENTO	CA		04/15/2013	4.625	690,536	0	0	0	0	0	1,243,112	12/31/2015
B3100702		SACRAMENTO	CA		12/18/2013	4.300	847,360	0	0	0	0	0	1,616,418	12/31/2015
B4032701		SACRAMENTO	CA		05/28/2014	4.750	1,218,248	0	0	0	0	0	1,937,843	12/31/2015
B4040704		SACRAMENTO	CA		06/12/2014	4.875	310,225	0	0	0	0	0	517,985	12/31/2015
B4050102		SACRAMENTO	CA		07/31/2014	4.000	1,324,842	0	0	0	0	0	1,881,228	12/31/2015
B4062304		SACRAMENTO	CA		09/02/2014	4.750	225,329	0	0	0	0	0	338,156	12/31/2015
B5031701		SACRAMENTO	CA		07/01/2015	4.250	2,017,264	0	0	0	0	0	4,820,128	12/31/2015
B5050805		SACRAMENTO	CA		07/22/2015	4.875	306,412	0	0	0	0	0	593,056	12/31/2015
B5051902		SACRAMENTO	CA		10/16/2015	4.875	295,836	0	0	0	0	0	470,340	12/31/2015
B5052803		SACRAMENTO	CA		08/10/2015	5.375	1,429,261	0	0	0	0	0	4,439,920	12/31/2015
B5082701		SACRAMENTO	CA		12/01/2015	4.375	3,377,602	0	0	0	0	0	4,311,713	12/31/2015
B5083102		SACRAMENTO	CA		12/31/2015	4.625	889,511	0	0	0	0	0	1,258,950	12/31/2015
B6030702		SACRAMENTO	CA		05/10/2016	4.375	660,797	0	0	0	0	0	897,683	05/10/2016
B6030703		SACRAMENTO	CA		05/10/2016	4.375	1,321,594	0	0	0	0	0	1,790,168	05/10/2016
B6030704		SACRAMENTO	CA		05/10/2016	4.375	3,120,431	0	0	0	0	0	4,230,765	05/10/2016
B6040803		SACRAMENTO	CA		05/26/2016	4.500	2,496,848	0	0	0	0	0	3,471,930	05/26/2016
B6040805		SACRAMENTO	CA		05/26/2016	4.500	1,615,607	0	0	0	0	0	2,190,375	05/26/2016
B6040806		SACRAMENTO	CA		05/26/2016	4.500	954,678	0	0	0	0	0	1,289,723	05/26/2016
B6040807		SACRAMENTO	CA		05/26/2016	4.500	1,321,862	0	0	0	0	0	1,828,778	05/26/2016
B6040808		SACRAMENTO	CA		05/26/2016	4.500	5,728,070	0	0	0	0	0	7,734,623	05/26/2016
B6040809		SACRAMENTO	CA		05/26/2016	4.500	789,442	0	0	0	0	0	1,072,913	05/26/2016
B6041806		SACRAMENTO	CA		05/26/2016	4.500	1,266,781	0	0	0	0	0	1,738,935	05/26/2016
A5081801	CF	SALINAS	CA		11/07/2005	4.625	1,738,893	0	0	0	0	0	3,692,000	12/31/2015
A6062105	CF	SALINAS	CA		10/20/2006	6.500	1,438,981	0	0	0	0	0	6,499,617	12/31/2015
A9022406		SALINAS	CA		05/05/2009	4.125	344,129	0	0	0	0	0	690,825	12/31/2015
B1092202		SALINAS	CA		12/29/2011	5.625	565,933	0	0	0	0	0	1,093,224	12/31/2015
B3032703		SALINAS	CA		06/10/2013	4.750	439,925	0	0	0	0	0	1,523,370	12/31/2015
B5110604		SALINAS	CA		01/28/2016	4.500	1,690,916	0	0	0	0	0	2,834,634	01/28/2016
B6110201		SALINAS	CA		12/20/2016	4.250	2,700,000	0	0	0	0	0	3,714,000	12/20/2016
A2032202		SAN BERNARDINO	CA		06/27/2002	6.375	221,325	0	0	0	0	0	1,319,000	12/31/2015
A7010503		SAN BERNARDINO	CA		03/22/2007	6.000	591,989	0	0	0	0	0	987,870	12/31/2015
A7042402		SAN BERNARDINO	CA		06/28/2007	6.125	244,454	0	0	0	0	0	528,870	12/31/2015
A7051602		SAN BERNARDINO	CA		07/25/2007	6.125	743,387	0	0	0	0	0	1,203,090	12/31/2015
B0020903		SAN BERNARDINO	CA		03/31/2010	6.500	643,024	0	0	0	0	0	3,273,358	12/31/2015
B0030201		SAN BERNARDINO	CA		04/30/2010	5.000	776,267	0	0	0	0	0	763,994	12/31/2015
B0112902		SAN BERNARDINO	CA		02/09/2011	6.250	559,006	0	0	0	0	0	1,055,000	12/31/2015
B1110801		SAN BERNARDINO	CA		12/30/2011	5.500	589,806	0	0	0	0	0	1,074,084	12/31/2015
B2032102		SAN BERNARDINO	CA		05/24/2012	5.250	1,113,963	0	0	0	0	0	2,016,315	12/31/2015
B2061808		SAN BERNARDINO	CA		08/15/2012	5.250	627,388	0	0	0	0	0	1,272,765	12/31/2015
B3030112	CF	SAN BERNARDINO	CA		05/08/2013	4.375	1,157,768	0	0	0	0	0	2,378,875	12/31/2015
B3040103	CF	SAN BERNARDINO	CA		06/24/2013	4.500	2,265,105	0	0	0	0	0	4,474,850	12/31/2015
B5040606		SAN BERNARDINO	CA		07/08/2015	4.125	706,946	0	0	0	0	0	1,031,312	12/31/2015
A8112401	CF	SAN BUENAVENTURA	CA		01/27/2009	4.500	1,398,588	0	0	0	0	0	2,506,600	12/31/2015
A9021802		SAN BUENAVENTURA	CA		04/23/2009	7.000	157,397	0	0	0	0	0	939,220	12/31/2015
A9021803		SAN BUENAVENTURA	CA		04/23/2009	7.000	110,403	0	0	0	0	0	971,685	12/31/2015
A8072901		SAN CARLOS	CA		10/09/2008	4.375	682,503	0	0	0	0	0	1,386,450	12/31/2015
B0032903		SAN CARLOS	CA		06/22/2010	7.000	226,689	0	0	0	0	0	376,568	12/31/2015
B5080601		SAN CARLOS	CA		10/22/2015	3.750	199,378	0	0	0	0	0	596,349	12/31/2015
A4031209		SAN CLEMENTE	CA		06/10/2004	5.750	127,186	0	0	0	0	0	428,910	12/31/2015
B1033005		SAN CLEMENTE	CA		05/26/2011	6.125	950,888	0	0	0	0	0	1,593,189	12/31/2015
B1081702		SAN CLEMENTE	CA		10/25/2011	5.500	832,303	0	0	0	0	0	935,374	12/31/2015
B6021602		SAN CLEMENTE	CA		04/18/2016	3.875	1,374,485	0	0	0	0	0	1,866,600	04/18/2016
A1111606		SAN DIEGO	CA		01/29/2002	5.875	200,101	0	0	0	0	0	5,396,000	12/31/2015

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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
A2030506		SAN DIEGO	CA		08/01/2002	4.875	403,137	0	0	0	0	0	1,818,000	12/31/2015
A2061401		SAN DIEGO	CA		09/03/2002	4.875	287,165	0	0	0	0	0	2,088,000	12/31/2015
A2061402		SAN DIEGO	CA		09/03/2002	4.875	318,469	0	0	0	0	0	1,715,000	12/31/2015
A2071802		SAN DIEGO	CA		09/24/2002	5.000	227,396	0	0	0	0	0	5,967,000	12/31/2015
A2091904		SAN DIEGO	CA		12/12/2002	6.500	31,038	0	0	0	0	0	669,120	12/31/2015
A2100204		SAN DIEGO	CA		12/05/2002	4.500	140,905	0	0	0	0	0	1,138,480	12/31/2015
A3021006		SAN DIEGO	CA		04/23/2003	6.250	56,692	0	0	0	0	0	1,067,430	12/31/2015
A3030403		SAN DIEGO	CA		04/30/2003	4.125	621,974	0	0	0	0	0	2,123,130	12/31/2015
A3040405		SAN DIEGO	CA		06/16/2003	6.625	576,421	0	0	0	0	0	1,653,930	12/31/2015
A4040217		SAN DIEGO	CA		06/29/2004	4.000	706,337	0	0	0	0	0	5,303,000	12/31/2015
A4042401		SAN DIEGO	CA		07/01/2004	6.750	250,754	0	0	0	0	0	441,172	12/31/2015
A4042401-1		SAN DIEGO	CA		04/29/2014	4.250	74,196	0	0	0	0	0	130,538	12/31/2015
A4102301		SAN DIEGO	CA		01/31/2005	6.000	449,583	0	0	0	0	0	964,000	12/31/2015
A7040405		SAN DIEGO	CA		06/11/2007	6.125	359,884	0	0	0	0	0	548,760	12/31/2015
A7042004		SAN DIEGO	CA		07/31/2007	6.250	183,189	0	0	0	0	0	381,480	12/31/2015
A7102402		SAN DIEGO	CA		03/10/2008	6.250	348,723	0	0	0	0	0	857,922	12/31/2015
A8022701		SAN DIEGO	CA		05/29/2008	6.000	1,319,626	0	0	0	0	0	1,814,053	12/31/2015
A9030410		SAN DIEGO	CA		04/30/2009	7.375	1,026,932	0	0	0	0	0	2,499,848	04/29/2016
A9030410-1		SAN DIEGO	CA		04/29/2016	4.875	292,146	0	0	0	0	0	711,167	04/29/2016
A9060501		SAN DIEGO	CA		07/29/2009	5.250	102,574	0	0	0	0	0	140,185	12/31/2015
B0022601		SAN DIEGO	CA		04/26/2010	3.750	682,328	0	0	0	0	0	1,779,840	12/31/2015
B0032607		SAN DIEGO	CA		05/03/2010	4.250	2,805,793	0	0	0	0	0	3,472,700	12/31/2015
B0040602	CF	SAN DIEGO	CA		06/23/2010	7.875	1,120,157	0	0	0	0	0	2,425,478	12/31/2015
B0050706		SAN DIEGO	CA		07/01/2010	6.500	648,563	0	0	0	0	0	1,711,244	12/31/2015
B0061701		SAN DIEGO	CA		09/07/2010	4.375	204,471	0	0	0	0	0	266,400	12/31/2015
B0062806		SAN DIEGO	CA		09/10/2010	4.750	1,439,452	0	0	0	0	0	2,300,800	12/31/2015
B0063005		SAN DIEGO	CA		09/14/2010	6.000	1,324,155	0	0	0	0	0	1,740,800	12/31/2015
B0080201		SAN DIEGO	CA		09/29/2010	5.875	869,163	0	0	0	0	0	2,015,200	12/31/2015
B0082405	CF	SAN DIEGO	CA		11/15/2010	5.875	2,055,900	0	0	0	0	0	8,778,000	12/31/2015
B0120807		SAN DIEGO	CA		02/09/2011	5.875	717,750	0	0	0	0	0	1,624,350	12/31/2015
B1010301		SAN DIEGO	CA		04/11/2011	6.000	330,852	0	0	0	0	0	713,910	12/31/2015
B1020802		SAN DIEGO	CA		04/15/2011	5.500	269,681	0	0	0	0	0	1,383,296	12/31/2015
B1030201	CF	SAN DIEGO	CA		05/26/2011	6.250	2,804,691	0	0	0	0	0	3,783,924	12/31/2015
B1040402	CF	SAN DIEGO	CA		06/13/2011	6.125	2,042,004	0	0	0	0	0	5,094,710	12/31/2015
B1040704		SAN DIEGO	CA		06/30/2011	5.750	317,952	0	0	0	0	0	1,567,360	12/31/2015
B1052302		SAN DIEGO	CA		08/25/2011	6.125	826,390	0	0	0	0	0	2,273,942	12/31/2015
B1082504		SAN DIEGO	CA		11/21/2011	5.500	320,210	0	0	0	0	0	484,034	12/31/2015
B1082903		SAN DIEGO	CA		11/07/2011	5.250	633,061	0	0	0	0	0	4,108,610	12/31/2015
B1101102		SAN DIEGO	CA		12/01/2011	5.250	2,162,703	0	0	0	0	0	3,457,366	12/31/2015
B2012002		SAN DIEGO	CA		03/21/2012	4.750	1,314,651	0	0	0	0	0	2,372,860	12/31/2015
B2022708	CF	SAN DIEGO	CA		05/14/2012	4.875	3,136,119	0	0	0	0	0	5,104,113	12/31/2015
B2040907		SAN DIEGO	CA		10/25/2012	5.000	1,031,447	0	0	0	0	0	1,803,854	12/31/2015
B2051603		SAN DIEGO	CA		07/27/2012	4.625	405,662	0	0	0	0	0	1,476,068	12/31/2015
B2070303		SAN DIEGO	CA		08/17/2012	4.750	1,265,626	0	0	0	0	0	2,211,677	12/31/2015
B2071002		SAN DIEGO	CA		09/28/2012	4.375	1,330,282	0	0	0	0	0	2,226,829	12/31/2015
B2082904	CF	SAN DIEGO	CA		11/13/2012	4.500	1,742,295	0	0	0	0	0	3,039,960	12/31/2015
B2091405		SAN DIEGO	CA		12/05/2012	4.500	466,766	0	0	0	0	0	1,144,530	12/31/2015
B2112901		SAN DIEGO	CA		02/12/2013	4.500	1,081,111	0	0	0	0	0	2,035,493	12/31/2015
B3010806		SAN DIEGO	CA		04/05/2013	4.625	906,671	0	0	0	0	0	2,506,161	12/31/2015
B3012809		SAN DIEGO	CA		04/05/2013	4.375	876,208	0	0	0	0	0	1,295,847	12/31/2015
B3031302		SAN DIEGO	CA		06/05/2013	4.250	704,310	0	0	0	0	0	1,568,800	12/31/2015
B3031809		SAN DIEGO	CA		06/28/2013	4.500	962,559	0	0	0	0	0	1,471,725	12/31/2015
B3041102		SAN DIEGO	CA		06/19/2013	5.000	871,626	0	0	0	0	0	1,488,000	04/29/2016
B3041604		SAN DIEGO	CA		08/01/2013	4.000	343,031	0	0	0	0	0	903,659	12/31/2015
B3041706		SAN DIEGO	CA		07/15/2013	4.500	680,783	0	0	0	0	0	954,868	12/31/2015
B3060603		SAN DIEGO	CA		08/21/2013	4.625	1,349,264	0	0	0	0	0	1,861,866	12/31/2015
B3060604		SAN DIEGO	CA		09/04/2013	4.375	502,089	0	0	0	0	0	810,992	12/31/2015
B3061301	CF	SAN DIEGO	CA		08/29/2013	4.625	1,956,464	0	0	0	0	0	3,016,602	12/31/2015
B3062108		SAN DIEGO	CA		09/11/2013	4.625	542,760	0	0	0	0	0	852,796	12/31/2015
B3082004		SAN DIEGO	CA		11/12/2013	5.375	458,030	0	0	0	0	0	1,007,748	12/31/2015
B3101002		SAN DIEGO	CA		01/08/2014	4.625	219,024	0	0	0	0	0	484,208	12/31/2015

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
B3112702		SAN DIEGO	CA		02/24/2014	5.000	124,621	0	0	0	0	0	333,040	12/31/2015
B3122603		SAN DIEGO	CA		03/18/2014	4.875	240,274	0	0	0	0	0	435,556	12/31/2015
B4012902		SAN DIEGO	CA		04/01/2014	5.125	395,399	0	0	0	0	0	905,250	12/31/2015
B4082601		SAN DIEGO	CA		12/19/2014	4.500	1,254,518	0	0	0	0	0	2,907,221	12/31/2015
B4082604		SAN DIEGO	CA		10/14/2014	4.625	975,431	0	0	0	0	0	2,494,725	12/31/2015
B4091703		SAN DIEGO	CA		01/06/2015	4.750	969,109	0	0	0	0	0	2,400,816	12/31/2015
B5011302		SAN DIEGO	CA		04/30/2015	4.750	319,714	0	0	0	0	0	592,206	12/31/2015
B5011306		SAN DIEGO	CA		04/01/2015	4.750	428,498	0	0	0	0	0	645,072	12/31/2015
B5012302		SAN DIEGO	CA		03/16/2015	6.250	601,747	0	0	0	0	0	1,326,510	12/31/2015
B5020503		SAN DIEGO	CA		03/20/2015	6.250	291,079	0	0	0	0	0	530,084	12/31/2015
B5020505		SAN DIEGO	CA		03/30/2015	6.125	430,191	0	0	0	0	0	1,645,088	12/31/2015
B5021713		SAN DIEGO	CA		06/12/2015	4.250	475,579	0	0	0	0	0	682,585	12/31/2015
B5051904		SAN DIEGO	CA		08/10/2015	4.000	948,691	0	0	0	0	0	1,312,545	12/31/2015
B5081205		SAN DIEGO	CA		11/05/2015	4.125	522,964	0	0	0	0	0	1,540,710	12/31/2015
B5082005		SAN DIEGO	CA		11/12/2015	4.625	1,226,710	0	0	0	0	0	1,707,720	12/31/2015
B5100101		SAN DIEGO	CA		01/11/2016	4.500	751,520	0	0	0	0	0	1,023,352	01/11/2016
B5100605		SAN DIEGO	CA		01/04/2016	4.500	475,958	0	0	0	0	0	1,582,878	01/04/2016
B6020901		SAN DIEGO	CA		04/28/2016	5.000	6,114,345	0	0	0	0	0	9,697,480	04/28/2016
B6061302		SAN DIEGO	CA		09/23/2016	4.000	4,372,894	0	0	0	0	0	7,591,188	09/23/2016
W6080301		SAN DIEGO	CA		09/23/2016	6.500	5,061,504	0	0	0	0	0	8,427,000	09/23/2016
B3061206		SAN DIMAS	CA		09/25/2013	5.000	965,825	0	0	0	0	0	1,898,176	12/31/2015
B4042202		SAN DIMAS	CA		07/11/2014	4.625	1,823,505	0	0	0	0	0	2,663,066	12/31/2015
A7090402		SAN FERNANDO	CA		11/28/2007	6.375	448,509	0	0	0	0	0	583,925	12/31/2015
A9020303		SAN FERNANDO	CA		05/06/2009	4.375	1,089,196	0	0	0	0	0	1,990,935	12/31/2015
B0061102		SAN FERNANDO	CA		08/11/2010	6.250	1,037,219	0	0	0	0	0	1,671,711	12/31/2015
B3103001		SAN FERNANDO	CA		01/16/2014	4.875	790,435	0	0	0	0	0	1,212,233	12/31/2015
B5082103		SAN FERNANDO	CA		11/09/2015	4.500	1,221,760	0	0	0	0	0	1,735,650	12/31/2015
A3050201		SAN FRANCISCO	CA		07/30/2003	6.375	337,085	0	0	0	0	0	5,941,000	12/31/2015
A4042423		SAN FRANCISCO	CA		07/01/2004	6.750	605,673	0	0	0	0	0	1,061,372	12/31/2015
A4042423-1		SAN FRANCISCO	CA		04/30/2014	4.250	159,570	0	0	0	0	0	279,628	12/31/2015
A4073004		SAN FRANCISCO	CA		10/28/2004	6.000	334,993	0	0	0	0	0	2,642,310	12/31/2015
A7040601		SAN FRANCISCO	CA		06/11/2007	6.375	644,512	0	0	0	0	0	3,047,760	12/31/2015
A7080908		SAN FRANCISCO	CA		12/10/2007	6.500	265,698	0	0	0	0	0	474,422	12/31/2015
A9042703		SAN FRANCISCO	CA		07/07/2009	4.125	135,767	0	0	0	0	0	1,641,690	12/31/2015
B0081801		SAN FRANCISCO	CA		11/09/2010	5.750	479,077	0	0	0	0	0	2,221,560	12/31/2015
B1020406		SAN FRANCISCO	CA		04/15/2011	6.375	505,361	0	0	0	0	0	2,085,448	12/31/2015
B1090704		SAN FRANCISCO	CA		11/17/2011	6.000	515,964	0	0	0	0	0	773,160	12/31/2015
B2050901		SAN FRANCISCO	CA		07/26/2012	4.750	836,213	0	0	0	0	0	2,183,804	12/31/2015
B2062803		SAN FRANCISCO	CA		08/16/2012	4.750	1,087,865	0	0	0	0	0	996,008	12/31/2015
B2083003		SAN FRANCISCO	CA		12/18/2012	4.875	325,429	0	0	0	0	0	914,634	12/31/2015
B3011605		SAN FRANCISCO	CA		03/28/2013	4.875	1,074,008	0	0	0	0	0	2,958,948	12/31/2015
B3080202		SAN FRANCISCO	CA		11/05/2013	5.625	826,309	0	0	0	0	0	1,209,186	12/31/2015
B3122005		SAN FRANCISCO	CA		02/19/2014	4.250	584,594	0	0	0	0	0	902,336	12/31/2015
B4120102		SAN FRANCISCO	CA		01/26/2015	5.375	669,734	0	0	0	0	0	1,073,768	12/31/2015
B5021304		SAN FRANCISCO	CA		03/30/2015	4.125	2,087,679	0	0	0	0	0	2,932,000	12/31/2015
B5050407		SAN FRANCISCO	CA		11/30/2015	4.500	3,344,232	0	0	0	0	0	5,815,080	12/31/2015
B5080504		SAN FRANCISCO	CA		12/22/2015	5.250	6,803,583	0	0	0	0	0	13,126,652	12/31/2015
B5082101		SAN FRANCISCO	CA		11/20/2015	4.500	1,560,639	0	0	0	0	0	2,547,900	12/31/2015
B5100901		SAN FRANCISCO	CA		12/11/2015	4.625	340,776	0	0	0	0	0	504,897	12/31/2015
B6030306		SAN FRANCISCO	CA		05/12/2016	4.250	8,441,797	0	0	0	0	0	12,103,493	05/12/2016
B6030307		SAN FRANCISCO	CA		05/12/2016	4.250	1,293,295	0	0	0	0	0	2,249,610	05/12/2016
B6030308		SAN FRANCISCO	CA		05/12/2016	4.250	721,019	0	0	0	0	0	973,590	05/12/2016
A7071102		SAN GABRIEL	CA		08/16/2007	6.625	1,103,317	0	0	0	0	0	1,303,050	12/31/2015
B2042602		SAN GABRIEL	CA		06/26/2012	4.625	744,948	0	0	0	0	0	2,149,092	12/31/2015
A7021505		SAN JACINTO	CA		05/08/2007	6.200	499,427	0	0	0	0	0	701,760	12/31/2015
B2030101		SAN JACINTO	CA		04/10/2012	5.250	194,997	0	0	0	0	0	432,480	12/31/2015
A2050701		SAN JOSE	CA		07/31/2002	4.500	5,871	0	0	0	0	0	380,500	12/31/2015
A2062001		SAN JOSE	CA		09/03/2002	4.250	2,763,684	0	0	0	0	0	10,117,000	12/31/2015
A2073005		SAN JOSE	CA		10/01/2002	4.250	1,120,544	0	0	0	0	0	3,429,000	12/31/2015
A2120602		SAN JOSE	CA		02/26/2003	6.750	412,598	0	0	0	0	0	571,149	12/31/2015
A21206023		SAN JOSE	CA		03/21/2007	6.625	669,736	0	0	0	0	0	927,100	12/31/2015

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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
A3031301		SAN JOSE	CA		06/02/2003	3.750	239,185	0	0	0	0	0	1,870,400	12/31/2015
A3060203		SAN JOSE	CA		12/31/2006	6.375	29,087	0	0	0	0	0	707,880	12/31/2015
A5060701		SAN JOSE	CA		08/24/2005	5.250	122,809	0	0	0	0	0	2,981,000	12/31/2015
A5072807		SAN JOSE	CA		10/20/2005	5.875	2,133,885	0	0	0	0	0	2,389,860	12/31/2015
A5112202		SAN JOSE	CA		02/16/2006	4.125	464,331	0	0	0	0	0	2,556,120	12/31/2015
A5112205		SAN JOSE	CA		02/22/2006	4.125	492,201	0	0	0	0	0	2,070,090	12/31/2015
A6011002		SAN JOSE	CA		12/31/2006	6.000	157,338	0	0	0	0	0	365,180	12/31/2015
A6051601		SAN JOSE	CA		12/31/2006	7.000	508,887	0	0	0	0	0	1,419,626	12/31/2015
A6072401		SAN JOSE	CA		09/14/2006	6.375	197,923	0	0	0	0	0	1,250,271	12/31/2015
A6082803		SAN JOSE	CA		11/29/2006	4.250	372,865	0	0	0	0	0	644,385	12/31/2015
A7030109		SAN JOSE	CA		05/02/2007	6.375	521,998	0	0	0	0	0	609,450	12/31/2015
A7042303		SAN JOSE	CA		07/17/2007	6.375	119,163	0	0	0	0	0	585,480	12/31/2015
A7052401		SAN JOSE	CA		08/01/2007	6.250	888,686	0	0	0	0	0	1,638,630	12/31/2015
A7052405		SAN JOSE	CA		07/05/2007	6.400	1,206,831	0	0	0	0	0	1,883,124	12/31/2015
A7112003		SAN JOSE	CA		01/04/2008	6.125	539,185	0	0	0	0	0	826,858	12/31/2015
A7113003		SAN JOSE	CA		02/13/2008	6.000	27,036	0	0	0	0	0	1,308,823	12/31/2015
A7120501		SAN JOSE	CA		02/14/2008	6.125	402,896	0	0	0	0	0	422,663	12/31/2015
A8021407		SAN JOSE	CA		04/25/2008	6.000	709,388	0	0	0	0	0	7,447,200	12/31/2015
A8082601		SAN JOSE	CA		10/23/2008	6.500	82,737	0	0	0	0	0	785,642	12/31/2015
A8091803		SAN JOSE	CA		11/17/2008	6.625	759,743	0	0	0	0	0	815,670	12/31/2015
A9112003		SAN JOSE	CA		01/04/2010	4.000	1,452,198	0	0	0	0	0	3,915,648	12/31/2015
B0050707		SAN JOSE	CA		07/29/2010	7.250	237,212	0	0	0	0	0	213,180	12/31/2015
B0051901		SAN JOSE	CA		07/29/2010	6.750	807,647	0	0	0	0	0	1,550,384	12/31/2015
B0090704		SAN JOSE	CA		11/18/2010	6.875	292,426	0	0	0	0	0	654,840	12/31/2015
B0110806		SAN JOSE	CA		01/12/2011	6.250	730,195	0	0	0	0	0	921,570	12/31/2015
B1021801		SAN JOSE	CA		04/19/2011	4.250	712,967	0	0	0	0	0	1,159,480	12/31/2015
B1031004		SAN JOSE	CA		05/05/2011	5.875	321,072	0	0	0	0	0	474,250	12/31/2015
B1101803		SAN JOSE	CA		01/05/2012	5.750	413,109	0	0	0	0	0	1,019,490	12/31/2015
B2031606		SAN JOSE	CA		05/11/2012	5.500	613,819	0	0	0	0	0	955,543	10/26/2016
B2031606-1		SAN JOSE	CA		10/26/2016	4.375	381,795	0	0	0	0	0	594,347	10/26/2016
B2032802		SAN JOSE	CA		05/14/2012	4.875	823,383	0	0	0	0	0	1,201,560	12/31/2015
B2050401		SAN JOSE	CA		06/29/2012	4.875	1,395,583	0	0	0	0	0	2,714,580	12/31/2015
B2051703		SAN JOSE	CA		07/23/2012	4.625	1,061,529	0	0	0	0	0	1,705,956	12/31/2015
B2052401	CF	SAN JOSE	CA		08/13/2012	4.625	2,962,351	0	0	0	0	0	3,779,438	12/31/2015
B2082201		SAN JOSE	CA		11/20/2012	5.500	877,925	0	0	0	0	0	1,883,420	12/31/2015
B2082802		SAN JOSE	CA		12/06/2012	4.625	4,027,454	0	0	0	0	0	6,495,258	12/31/2015
B2082902	CF	SAN JOSE	CA		11/20/2012	4.750	2,761,874	0	0	0	0	0	5,379,220	12/31/2015
B2082905	CF	SAN JOSE	CA		11/01/2012	4.875	3,284,578	0	0	0	0	0	5,343,030	12/31/2015
B2121210		SAN JOSE	CA		03/07/2013	4.500	830,086	0	0	0	0	0	1,940,040	12/31/2015
B3011004	CF	SAN JOSE	CA		02/27/2013	4.000	1,627,955	0	0	0	0	0	3,106,130	12/31/2015
B3012302		SAN JOSE	CA		03/18/2013	4.250	912,799	0	0	0	0	0	1,487,160	12/31/2015
B3041103		SAN JOSE	CA		07/30/2013	4.375	3,152,958	0	0	0	0	0	4,390,852	12/31/2015
B3053001		SAN JOSE	CA		07/31/2013	4.750	693,726	0	0	0	0	0	1,132,768	12/31/2015
B3060401		SAN JOSE	CA		08/08/2013	4.375	363,388	0	0	0	0	0	840,480	12/31/2015
B4032003		SAN JOSE	CA		06/20/2014	4.750	4,845,856	0	0	0	0	0	8,284,750	12/31/2015
B4040401		SAN JOSE	CA		06/03/2014	4.750	1,715,641	0	0	0	0	0	2,499,088	12/31/2015
B4121202		SAN JOSE	CA		02/12/2015	4.375	275,658	0	0	0	0	0	419,950	12/31/2015
B5021709		SAN JOSE	CA		06/11/2015	4.000	2,994,710	0	0	0	0	0	5,324,250	12/31/2015
B5080402		SAN JOSE	CA		11/06/2015	4.375	1,583,466	0	0	0	0	0	2,216,160	12/31/2015
B6082602		SAN JOSE	CA		11/16/2016	4.250	2,073,900	0	0	0	0	0	2,999,796	11/16/2016
B6101203		SAN JOSE	CA		12/15/2016	4.125	1,600,000	0	0	0	0	0	2,702,000	12/15/2016
A3042701		SAN JUAN CAPISTRANO	CA		06/25/2003	6.520	267,332	0	0	0	0	0	4,685,000	12/31/2015
B1032501		SAN JUAN CAPISTRANO	CA		05/26/2011	6.000	675,331	0	0	0	0	0	1,051,713	12/31/2015
B3013008		SAN JUAN CAPISTRANO	CA		04/30/2013	5.000	1,129,226	0	0	0	0	0	2,403,000	12/31/2015
A3050902		SAN LEANDRO	CA		09/11/2003	6.000	284,927	0	0	0	0	0	3,566,000	12/31/2015
A3063001		SAN LEANDRO	CA		09/15/2003	6.250	363,928	0	0	0	0	0	853,230	12/31/2015
A7052503		SAN LEANDRO	CA		08/07/2007	6.375	891,693	0	0	0	0	0	1,930,860	12/31/2015
A7072001		SAN LEANDRO	CA		09/28/2007	6.750	143,663	0	0	0	0	0	290,190	12/31/2015
B1112104		SAN LEANDRO	CA		02/29/2012	5.500	639,824	0	0	0	0	0	1,388,178	12/31/2015
A2082605		SAN LUIS OBISPO	CA		12/16/2002	7.000	216,477	0	0	0	0	0	1,026,000	12/31/2015
A4040216		SAN LUIS OBISPO	CA		02/23/2005	6.875	1,107,056	0	0	0	0	0	3,334,380	12/31/2015

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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
A5113004		SAN LUIS OBISPO	CA		12/31/2006	4.500	186,006	0	0	0	0	0	372,300	12/31/2015
A6072101		SAN LUIS OBISPO	CA		09/26/2006	4.250	610,642	0	0	0	0	0	779,202	12/31/2015
A7010201		SAN LUIS OBISPO	CA		02/08/2007	6.250	1,349,277	0	0	0	0	0	1,800,675	12/31/2015
A7011907		SAN LUIS OBISPO	CA		05/14/2007	6.375	2,410,257	0	0	0	0	0	3,228,300	12/31/2015
A7012204		SAN LUIS OBISPO	CA		03/22/2007	5.250	389,992	0	0	0	0	0	558,960	12/31/2015
A7030202		SAN LUIS OBISPO	CA		06/21/2007	5.250	1,186,594	0	0	0	0	0	1,695,750	12/31/2015
A7032105		SAN LUIS OBISPO	CA		06/27/2007	4.000	1,730,758	0	0	0	0	0	2,612,220	12/31/2015
A7032701		SAN LUIS OBISPO	CA		06/14/2007	4.000	2,518,779	0	0	0	0	0	2,845,290	12/31/2015
A7042503		SAN LUIS OBISPO	CA		06/26/2007	6.250	873,096	0	0	0	0	0	1,015,410	12/31/2015
A7052201		SAN LUIS OBISPO	CA		08/09/2007	6.500	254,125	0	0	0	0	0	379,440	12/31/2015
A7052402		SAN LUIS OBISPO	CA		08/30/2007	6.375	1,842,981	0	0	0	0	0	4,226,880	12/31/2015
A7081003		SAN LUIS OBISPO	CA		10/19/2007	4.500	913,356	0	0	0	0	0	982,658	12/31/2015
A7081004		SAN LUIS OBISPO	CA		10/31/2007	4.500	608,906	0	0	0	0	0	720,477	12/31/2015
A7081602		SAN LUIS OBISPO	CA		11/01/2007	6.650	400,822	0	0	0	0	0	632,823	12/31/2015
A7092002		SAN LUIS OBISPO	CA		12/06/2007	6.375	428,912	0	0	0	0	0	533,725	12/31/2015
A7122104		SAN LUIS OBISPO	CA		03/25/2008	6.125	257,030	0	0	0	0	0	784,380	12/31/2015
A8082203		SAN LUIS OBISPO	CA		11/05/2008	4.000	732,647	0	0	0	0	0	979,527	12/31/2015
A8082203-1		SAN LUIS OBISPO	CA		06/30/2014	4.000	327,014	0	0	0	0	0	437,208	12/31/2015
B0031201		SAN LUIS OBISPO	CA		05/18/2010	6.750	104,689	0	0	0	0	0	661,260	12/31/2015
B0072701		SAN LUIS OBISPO	CA		09/30/2010	6.250	559,983	0	0	0	0	0	1,148,800	12/31/2015
B0072702		SAN LUIS OBISPO	CA		10/06/2010	6.250	509,331	0	0	0	0	0	725,580	12/31/2015
B1031001		SAN LUIS OBISPO	CA		05/26/2011	6.500	256,002	0	0	0	0	0	514,750	12/31/2015
B1031002		SAN LUIS OBISPO	CA		05/26/2011	6.500	172,152	0	0	0	0	0	340,250	12/31/2015
B1051301		SAN LUIS OBISPO	CA		07/20/2011	5.875	237,605	0	0	0	0	0	1,930,860	12/31/2015
B3103111		SAN LUIS OBISPO	CA		01/21/2014	5.000	258,542	0	0	0	0	0	395,760	12/31/2015
B3122007		SAN LUIS OBISPO	CA		02/21/2014	4.875	183,280	0	0	0	0	0	355,488	12/31/2015
B4121104		SAN LUIS OBISPO	CA		02/13/2015	4.125	301,437	0	0	0	0	0	698,190	12/31/2015
B5040311		SAN LUIS OBISPO	CA		06/09/2015	4.500	1,566,254	0	0	0	0	0	2,190,095	12/31/2015
B5081204		SAN LUIS OBISPO	CA		12/29/2015	4.625	1,271,268	0	0	0	0	0	1,763,293	12/31/2015
B6041804		SAN LUIS OBISPO	CA		06/01/2016	4.250	12,267,027	0	0	0	0	0	16,508,646	06/01/2016
A7120415		SAN MARCOS	CA		01/28/2008	6.125	522,346	0	0	0	0	0	853,908	12/31/2015
B3060602		SAN MARCOS	CA		08/12/2013	4.250	525,045	0	0	0	0	0	1,770,012	12/31/2015
B5061603		SAN MARCOS	CA		08/10/2015	4.375	457,091	0	0	0	0	0	631,825	12/31/2015
B6020203		SAN MARCOS	CA		05/03/2016	4.000	1,467,524	0	0	0	0	0	1,994,355	05/03/2016
B6081801		SAN MARINO	CA		09/29/2016	3.875	1,320,739	0	0	0	0	0	1,772,760	09/29/2016
B2051704		SAN MATEO	CA		09/14/2012	4.875	1,371,116	0	0	0	0	0	2,028,942	12/31/2015
B4022802		SAN MATEO	CA		05/01/2014	4.625	481,256	0	0	0	0	0	1,420,860	12/31/2015
B6103103		SAN MATEO	CA		12/15/2016	4.250	2,300,000	0	0	0	0	0	3,137,000	12/15/2016
A3020404		SAN PEDRO	CA		04/16/2003	6.500	239,842	0	0	0	0	0	6,406,000	12/31/2015
A5051005		SAN PEDRO	CA		07/28/2005	4.000	263,154	0	0	0	0	0	988,380	12/31/2015
B2110803		SAN PEDRO	CA		01/30/2013	5.000	247,608	0	0	0	0	0	441,725	12/31/2015
B6030203		SAN PEDRO	CA		05/23/2016	4.125	918,716	0	0	0	0	0	2,018,858	05/23/2016
B1083009		SAN RAFAEL	CA		11/22/2011	5.375	723,315	0	0	0	0	0	1,325,038	12/31/2015
A7110506		SAN RAMON	CA		02/05/2008	6.000	187,582	0	0	0	0	0	417,981	12/31/2015
A3100201		SANTA ANA	CA		01/14/2004	6.250	6,009	0	0	0	0	0	168,350	12/31/2015
A4110403		SANTA ANA	CA		01/13/2005	5.750	69,857	0	0	0	0	0	548,760	12/31/2015
A7030203		SANTA ANA	CA		06/28/2007	6.625	364,999	0	0	0	0	0	555,390	12/31/2015
A8010302		SANTA ANA	CA		03/14/2008	6.500	1,424,531	0	0	0	0	0	2,634,099	12/31/2015
A8051202		SANTA ANA	CA		07/10/2008	6.625	326,382	0	0	0	0	0	429,930	12/31/2015
A8090301		SANTA ANA	CA		11/17/2008	4.625	1,047,709	0	0	0	0	0	1,603,980	12/31/2015
A9042705		SANTA ANA	CA		06/30/2009	7.125	583,428	0	0	0	0	0	1,534,681	12/31/2015
A9042705-1		SANTA ANA	CA		10/04/2013	0.000	151,802	0	0	0	0	0	399,310	12/31/2015
A9081810		SANTA ANA	CA		10/20/2009	4.125	872,062	0	0	0	0	0	1,297,673	12/31/2015
A9101603		SANTA ANA	CA		11/30/2009	5.000	802,655	0	0	0	0	0	1,260,441	12/31/2015
A9101603-1		SANTA ANA	CA		08/25/2015	4.875	359,979	0	0	0	0	0	565,289	12/31/2015
B0051303		SANTA ANA	CA		07/22/2010	6.625	869,625	0	0	0	0	0	1,401,780	12/31/2015
B1091902		SANTA ANA	CA		11/14/2011	5.875	752,344	0	0	0	0	0	1,605,560	12/31/2015
B2041603		SANTA ANA	CA		06/25/2012	4.875	376,468	0	0	0	0	0	1,389,366	12/31/2015
B4042302		SANTA ANA	CA		07/22/2014	5.000	878,018	0	0	0	0	0	1,310,367	12/31/2015
B4061301		SANTA ANA	CA		09/26/2014	4.625	287,477	0	0	0	0	0	951,860	12/31/2015
B5010801		SANTA ANA	CA		03/16/2015	4.000	731,013	0	0	0	0	0	1,127,616	12/31/2015

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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
B5022503		SANTA ANA	CA		04/02/2015	4.250	2,057,395	0	0	0	0	0	3,096,666	12/31/2015
B5050405		SANTA ANA	CA		07/17/2015	4.750	2,606,110	0	0	0	0	0	3,647,776	12/31/2015
B5052601		SANTA ANA	CA		08/03/2015	4.500	2,777,917	0	0	0	0	0	3,807,460	12/31/2015
B6012803		SANTA ANA	CA		04/11/2016	4.625	1,007,173	0	0	0	0	0	1,362,720	04/11/2016
B6062302		SANTA ANA	CA		09/09/2016	4.000	6,214,688	0	0	0	0	0	12,355,422	09/09/2016
A3010101		SANTA BARBARA	CA		03/13/2003	6.375	84,758	0	0	0	0	0	1,232,000	12/31/2015
A7030702		SANTA BARBARA	CA		05/10/2007	5.750	340,729	0	0	0	0	0	930,240	12/31/2015
B2041301		SANTA BARBARA	CA		07/13/2012	5.125	279,229	0	0	0	0	0	373,648	12/31/2015
B2041302	CF	SANTA BARBARA	CA		07/13/2012	5.125	1,249,100	0	0	0	0	0	1,761,340	12/31/2015
B2041303		SANTA BARBARA	CA		07/13/2012	5.125	821,097	0	0	0	0	0	1,447,068	12/31/2015
B2041304	CF	SANTA BARBARA	CA		07/13/2012	5.125	1,586,861	0	0	0	0	0	2,203,124	12/31/2015
B5013003		SANTA BARBARA	CA		04/29/2015	4.000	1,373,608	0	0	0	0	0	2,112,930	12/31/2015
B5120201		SANTA BARBARA	CA		02/25/2016	4.000	918,518	0	0	0	0	0	1,545,300	02/25/2016
A5110302		SANTA CLARA	CA		12/31/2006	6.250	163,161	0	0	0	0	0	948,600	12/31/2015
A8110503		SANTA CLARA	CA		01/08/2009	7.125	262,098	0	0	0	0	0	483,276	12/31/2015
B2070602		SANTA CLARA	CA		10/26/2012	4.750	630,699	0	0	0	0	0	2,082,334	12/31/2015
B2080903		SANTA CLARA	CA		11/13/2012	4.750	454,479	0	0	0	0	0	2,775,080	12/31/2015
A2092702		SANTA CLARITA	CA		12/17/2002	6.500	2,242,694	0	0	0	0	0	4,757,000	12/31/2015
A5020302		SANTA CLARITA	CA		08/04/2005	3.875	409,005	0	0	0	0	0	2,334,270	12/31/2015
B1113002		SANTA CLARITA	CA		03/01/2012	5.125	812,246	0	0	0	0	0	2,084,129	12/31/2015
B1121603		SANTA CLARITA	CA		02/17/2012	5.500	1,053,891	0	0	0	0	0	1,624,502	12/31/2015
B3093004		SANTA CLARITA	CA		11/22/2013	4.000	919,250	0	0	0	0	0	1,476,468	12/31/2015
B5012102		SANTA CLARITA	CA		03/16/2015	3.750	196,865	0	0	0	0	0	278,200	12/31/2015
A3063003	CF	SANTA CRUZ	CA		09/25/2003	6.250	1,095,243	0	0	0	0	0	3,324,000	12/31/2015
A3063004		SANTA CRUZ	CA		09/25/2003	6.500	1,502,397	0	0	0	0	0	2,819,296	12/31/2015
A30630043		SANTA CRUZ	CA		01/28/2004	6.625	374,470	0	0	0	0	0	702,704	12/31/2015
A7020702		SANTA CRUZ	CA		05/23/2007	6.375	532,026	0	0	0	0	0	1,271,940	12/31/2015
A9012601		SANTA CRUZ	CA		03/30/2009	4.250	249,786	0	0	0	0	0	853,905	12/31/2015
B1042903		SANTA CRUZ	CA		06/30/2011	6.000	508,263	0	0	0	0	0	765,510	12/31/2015
B1091501		SANTA CRUZ	CA		11/04/2011	5.750	363,708	0	0	0	0	0	653,048	12/31/2015
B1091502		SANTA CRUZ	CA		11/22/2011	5.750	606,138	0	0	0	0	0	897,990	12/31/2015
B1091502-1		SANTA CRUZ	CA		12/20/2013	5.750	336,962	0	0	0	0	0	499,208	12/31/2015
B2072004		SANTA CRUZ	CA		10/09/2012	4.875	370,419	0	0	0	0	0	646,770	12/31/2015
B3013009		SANTA CRUZ	CA		04/29/2013	5.625	401,774	0	0	0	0	0	2,543,461	12/31/2015
A3030703		SANTA FE SPRINGS	CA		05/21/2003	6.000	50,595	0	0	0	0	0	891,000	12/31/2015
A3052302		SANTA FE SPRINGS	CA		09/03/2003	6.000	223,632	0	0	0	0	0	1,386,000	12/31/2015
A4122401		SANTA FE SPRINGS	CA		03/15/2005	6.000	210,396	0	0	0	0	0	544,170	12/31/2015
A3031104		SANTA MARIA	CA		05/20/2003	6.375	54,326	0	0	0	0	0	842,400	12/31/2015
A6021006		SANTA MARIA	CA		04/13/2006	5.875	736,021	0	0	0	0	0	2,844,840	12/31/2015
A6082902		SANTA MARIA	CA		11/08/2006	4.000	3,940,383	0	0	0	0	0	6,378,995	12/31/2015
A7012606		SANTA MARIA	CA		04/23/2007	6.375	216,087	0	0	0	0	0	346,290	12/31/2015
A7042502		SANTA MARIA	CA		06/26/2007	6.250	551,924	0	0	0	0	0	1,013,370	12/31/2015
A8021306		SANTA MARIA	CA		04/24/2008	4.250	461,797	0	0	0	0	0	784,000	12/31/2015
B3031307		SANTA MARIA	CA		06/04/2013	4.625	414,461	0	0	0	0	0	720,630	12/31/2015
B4032603		SANTA MARIA	CA		06/05/2014	4.625	379,543	0	0	0	0	0	575,023	12/31/2015
A1092401		SANTA MONICA	CA		04/03/2002	8.125	22,485	0	0	0	0	0	1,691,000	12/31/2015
A2022601		SANTA MONICA	CA		05/08/2002	7.750	20,046	0	0	0	0	0	612,000	12/31/2015
A3081403		SANTA MONICA	CA		11/13/2003	6.500	134,631	0	0	0	0	0	1,289,790	12/31/2015
A4080502		SANTA MONICA	CA		01/27/2005	5.875	296,325	0	0	0	0	0	1,824,270	12/31/2015
A4120105		SANTA MONICA	CA		01/25/2005	6.000	291,294	0	0	0	0	0	1,389,000	12/31/2015
B1011703		SANTA MONICA	CA		02/28/2011	5.875	2,016,397	0	0	0	0	0	5,458,000	12/31/2015
B3020701		SANTA MONICA	CA		05/08/2013	4.625	470,711	0	0	0	0	0	746,983	12/31/2015
B4011501		SANTA MONICA	CA		04/01/2014	4.625	213,942	0	0	0	0	0	2,568,360	12/31/2015
B4011502		SANTA MONICA	CA		04/01/2014	4.625	213,942	0	0	0	0	0	2,098,650	12/31/2015
B4071704		SANTA MONICA	CA		10/14/2014	4.875	1,193,365	0	0	0	0	0	1,678,920	12/31/2015
B4111002		SANTA MONICA	CA		01/12/2015	4.500	488,883	0	0	0	0	0	712,980	12/31/2015
B5011501		SANTA MONICA	CA		04/09/2015	4.125	991,832	0	0	0	0	0	1,428,000	12/31/2015
B5020507		SANTA MONICA	CA		04/23/2015	4.125	642,506	0	0	0	0	0	868,284	12/31/2015
B5120702		SANTA MONICA	CA		02/11/2016	4.500	501,571	0	0	0	0	0	1,842,630	02/11/2016
B5121601		SANTA MONICA	CA		03/17/2016	4.250	996,286	0	0	0	0	0	1,344,360	03/17/2016
B6081604		SANTA MONICA	CA		10/03/2016	4.000	8,503,428	0	0	0	0	0	13,225,170	10/03/2016

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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
B6081605		SANTA MONICA	CA		10/27/2016	4.000	610,809	0	0	0	0	0	924,120	10/27/2016
B2121102		SANTA PAULA	CA		02/21/2013	4.250	949,075	0	0	0	0	0	1,720,071	12/31/2015
B6022901		SANTA PAULA	CA		05/02/2016	4.500	3,818,710	0	0	0	0	0	5,501,183	05/02/2016
A7051805		SANTA ROSA	CA		07/10/2007	6.000	407,829	0	0	0	0	0	466,099	12/31/2015
A7121102	CF	SANTA ROSA	CA		04/10/2008	6.100	2,083,755	0	0	0	0	0	3,186,400	12/31/2015
A8011701		SANTA ROSA	CA		04/11/2008	6.250	675,315	0	0	0	0	0	1,214,927	12/31/2015
B2041604		SANTA ROSA	CA		07/25/2012	4.625	412,010	0	0	0	0	0	530,656	12/31/2015
B2061201		SANTA ROSA	CA		08/13/2012	4.875	650,278	0	0	0	0	0	1,035,957	12/31/2015
B2112907		SANTA ROSA	CA		02/19/2013	5.125	356,527	0	0	0	0	0	597,168	12/31/2015
B3073001		SANTA ROSA	CA		10/10/2013	3.750	1,104,096	0	0	0	0	0	1,730,993	12/31/2015
B5112403		SANTA ROSA	CA		02/10/2016	4.750	202,662	0	0	0	0	0	884,940	02/10/2016
A2091903		SANTEE	CA		12/12/2002	6.500	54,963	0	0	0	0	0	1,548,400	12/31/2015
B3012405		SANTEE	CA		04/15/2013	4.250	1,050,861	0	0	0	0	0	1,570,744	12/31/2015
B6072601		SANTEE	CA		10/19/2016	4.250	1,417,336	0	0	0	0	0	1,946,110	10/19/2016
A8022210		SAUSALITO	CA		05/15/2008	6.000	252,369	0	0	0	0	0	1,004,766	12/31/2015
A4010801		SCOTTS VALLEY	CA		03/23/2004	4.375	652,113	0	0	0	0	0	1,482,000	12/31/2015
B3073101		SEASIDE	CA		11/08/2013	4.375	751,865	0	0	0	0	0	1,190,214	12/31/2015
B5031001		SEASIDE	CA		04/23/2015	4.750	381,597	0	0	0	0	0	478,998	12/31/2015
B2091107		SEBASTOPOL	CA		11/08/2012	5.000	668,600	0	0	0	0	0	1,268,030	12/31/2015
A2040802		SHERMAN OAKS	CA		06/28/2002	5.250	826,279	0	0	0	0	0	2,250,000	12/31/2015
A5032104		SHERMAN OAKS	CA		06/27/2005	5.875	330,299	0	0	0	0	0	1,588,650	12/31/2015
A7011205		SHERMAN OAKS	CA		04/05/2007	6.375	394,714	0	0	0	0	0	626,280	12/31/2015
A8050601		SHERMAN OAKS	CA		07/01/2008	4.675	298,793	0	0	0	0	0	304,980	12/31/2015
B0062802		SHERMAN OAKS	CA		09/15/2010	6.375	1,403,077	0	0	0	0	0	2,119,776	12/31/2015
B0062802-1		SHERMAN OAKS	CA		07/31/2015	4.500	536,551	0	0	0	0	0	810,624	12/31/2015
B1041105		SHERMAN OAKS	CA		07/05/2011	5.875	733,145	0	0	0	0	0	1,463,424	12/31/2015
B1060702		SHERMAN OAKS	CA		07/21/2011	5.500	3,191,104	0	0	0	0	0	6,148,032	12/31/2015
B5081405		SHERMAN OAKS	CA		10/29/2015	4.500	606,328	0	0	0	0	0	898,911	12/31/2015
B5081408		SHERMAN OAKS	CA		10/29/2015	4.500	575,501	0	0	0	0	0	932,607	12/31/2015
B5081409		SHERMAN OAKS	CA		10/29/2015	4.500	685,119	0	0	0	0	0	1,095,822	12/31/2015
A5051006		SIGNAL HILL	CA		07/28/2005	4.250	194,083	0	0	0	0	0	771,120	12/31/2015
A7100303		SIGNAL HILL	CA		01/11/2008	6.250	80,335	0	0	0	0	0	413,610	12/31/2015
B2092602		SIGNAL HILL	CA		11/20/2012	4.875	827,550	0	0	0	0	0	949,509	07/22/2016
B4101002		SIGNAL HILL	CA		11/24/2014	4.875	807,619	0	0	0	0	0	1,620,894	12/31/2015
A7111301		SIMI VALLEY	CA		01/23/2008	6.250	292,868	0	0	0	0	0	572,480	12/31/2015
A8022202		SIMI VALLEY	CA		05/27/2008	6.000	902,993	0	0	0	0	0	1,288,535	12/31/2015
B1022303		SIMI VALLEY	CA		04/21/2011	5.875	779,318	0	0	0	0	0	2,169,480	12/31/2015
A7042504		SOLVANG	CA		06/26/2007	6.250	1,284,532	0	0	0	0	0	1,551,930	12/31/2015
B6090702		SONOMA	CA		12/19/2016	4.750	6,000,000	0	0	0	0	0	12,636,000	12/19/2016
A7080906		SONORA	CA		10/25/2007	5.000	182,800	0	0	0	0	0	471,805	12/31/2015
B6091202		SONORA	CA		11/30/2016	4.750	175,612	0	0	0	0	0	455,589	11/30/2016
B1021804		SOQUEL	CA		05/31/2011	6.250	403,173	0	0	0	0	0	736,119	12/31/2015
A1102901		SOUTH EL MONTE	CA		02/28/2002	5.250	956,660	0	0	0	0	0	5,987,000	12/31/2015
A2112501		SOUTH EL MONTE	CA		04/03/2003	6.500	8,648	0	0	0	0	0	190,650	12/31/2015
B5100601		SOUTH GATE	CA		12/01/2015	3.750	4,698,598	0	0	0	0	0	8,640,212	12/31/2015
A9031204		SOUTH PASADENA	CA		05/08/2009	6.875	1,183,522	0	0	0	0	0	1,947,280	12/31/2015
B1102401		SOUTH PASADENA	CA		12/29/2011	5.750	1,853,678	0	0	0	0	0	4,081,550	12/31/2015
B0030908		SOUTH SAN FRANCISCO	CA		05/27/2010	6.875	632,532	0	0	0	0	0	1,475,672	12/31/2015
B3062106		SPRING VALLEY	CA		08/21/2013	4.500	842,184	0	0	0	0	0	9,288,189	12/31/2015
A6100303		STANTON	CA		01/03/2007	6.250	459,228	0	0	0	0	0	977,160	12/31/2015
B0020201		STANTON	CA		03/31/2010	7.125	737,770	0	0	0	0	0	2,411,948	12/31/2015
B0021803	CF	STANTON	CA		04/29/2010	6.875	2,444,238	0	0	0	0	0	7,631,822	12/31/2015
B1040604		STEVENSON RANCH	CA		05/26/2011	6.125	854,720	0	0	0	0	0	1,624,428	12/31/2015
A2051402		STOCKTON	CA		08/23/2002	5.750	956,849	0	0	0	0	0	1,617,000	12/31/2015
A3041505		STOCKTON	CA		08/01/2003	6.625	3,823	0	0	0	0	0	52,050	12/31/2015
A3062604	CF	STOCKTON	CA		09/15/2003	4.000	1,416,265	0	0	0	0	0	8,877,000	12/31/2015
A4090306		STOCKTON	CA		12/14/2004	5.750	547,783	0	0	0	0	0	2,760,000	12/31/2015
A8102401		STOCKTON	CA		12/18/2008	7.125	571,760	0	0	0	0	0	921,060	12/31/2015
A9030203		STOCKTON	CA		05/28/2009	4.250	1,129,440	0	0	0	0	0	2,186,650	12/31/2015
B1020803		STOCKTON	CA		05/04/2011	6.250	735,695	0	0	0	0	0	1,379,322	12/31/2015
B1061608		STOCKTON	CA		08/23/2011	6.375	271,114	0	0	0	0	0	509,630	12/31/2015

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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
B3082802		STOCKTON	CA		11/14/2013	4.750	846,805	0	0	0	0	0	1,603,134	12/31/2015
B4040803		STOCKTON	CA		06/06/2014	4.500	738,408	0	0	0	0	0	1,106,528	12/31/2015
B5100604		STOCKTON	CA		01/22/2016	4.500	1,628,290	0	0	0	0	0	3,900,094	01/22/2016
A5032105		STUDIO CITY	CA		06/27/2005	5.875	289,024	0	0	0	0	0	1,616,700	12/31/2015
B3031812		SUN VALLEY	CA		05/31/2013	4.500	1,034,111	0	0	0	0	0	1,685,833	12/31/2015
B5042903		SUN VALLEY	CA		07/22/2015	4.625	1,159,660	0	0	0	0	0	1,935,344	12/31/2015
B6032301		SUN VALLEY	CA		06/09/2016	4.500	766,947	0	0	0	0	0	1,241,496	06/09/2016
A1122401		SUNNYVALE	CA		04/01/2002	7.750	1,659	0	0	0	0	0	157,400	12/31/2015
A2081509		SUNNYVALE	CA		11/12/2002	7.000	281,964	0	0	0	0	0	1,646,960	12/31/2015
A4042208		SUNNYVALE	CA		07/12/2004	6.000	160,597	0	0	0	0	0	1,401,480	12/31/2015
A5021707		SUNNYVALE	CA		05/06/2005	5.625	407,610	0	0	0	0	0	1,350,695	12/31/2015
A5081201		SUNNYVALE	CA		12/31/2006	4.125	205,789	0	0	0	0	0	1,749,810	12/31/2015
A9052102		SUNNYVALE	CA		07/28/2009	7.625	521,500	0	0	0	0	0	2,070,300	12/31/2015
A9052103		SUNNYVALE	CA		07/28/2009	7.625	375,212	0	0	0	0	0	1,409,640	12/31/2015
B1020405		SUNNYVALE	CA		04/22/2011	4.125	377,085	0	0	0	0	0	944,552	12/31/2015
B2051004		SUNNYVALE	CA		07/30/2012	4.625	300,687	0	0	0	0	0	435,344	12/31/2015
B5061601		SUNNYVALE	CA		09/02/2015	4.750	752,906	0	0	0	0	0	2,155,205	12/31/2015
A6072702		SUSANVILLE	CA		08/31/2006	6.875	189,711	0	0	0	0	0	709,898	12/31/2015
A3050701		SYLMAR	CA		07/29/2003	6.250	105,527	0	0	0	0	0	1,065,390	12/31/2015
B4040702		SYLMAR	CA		06/17/2014	5.000	269,707	0	0	0	0	0	361,660	12/31/2015
B5091601		SYLMAR	CA		01/04/2016	4.750	7,206,823	0	0	0	0	0	9,792,024	01/04/2016
A7050803		TAFT	CA		07/31/2007	6.250	221,421	0	0	0	0	0	374,850	12/31/2015
A3031801		TARZANA	CA		05/15/2003	6.375	132,995	0	0	0	0	0	2,685,000	12/31/2015
B0072005		TARZANA	CA		09/22/2010	6.125	150,445	0	0	0	0	0	414,780	12/31/2015
B2030602		TARZANA	CA		05/14/2012	4.875	418,149	0	0	0	0	0	982,905	12/31/2015
A8020402		TEHACHAPI	CA		11/03/2008	6.250	537,749	0	0	0	0	0	1,341,495	12/31/2015
B4101402		TEHACHAPI	CA		01/07/2015	5.250	349,472	0	0	0	0	0	712,272	12/31/2015
B2072501		TEMECULA	CA		10/26/2012	5.500	347,579	0	0	0	0	0	651,123	12/31/2015
B3121101		TEMECULA	CA		01/27/2014	4.875	1,252,547	0	0	0	0	0	1,494,578	12/31/2015
B3121102		TEMECULA	CA		01/27/2014	4.500	1,364,542	0	0	0	0	0	1,803,459	12/31/2015
B3121103		TEMECULA	CA		01/27/2014	4.875	3,855,311	0	0	0	0	0	5,840,188	12/31/2015
B3121104		TEMECULA	CA		01/27/2014	4.500	960,537	0	0	0	0	0	1,755,254	12/31/2015
B3121105		TEMECULA	CA		01/27/2014	4.500	869,800	0	0	0	0	0	1,362,977	12/31/2015
B4032401		TEMECULA	CA		06/18/2014	5.250	187,367	0	0	0	0	0	607,555	12/31/2015
B4110301		TEMECULA	CA		12/19/2014	4.125	1,317,398	0	0	0	0	0	1,974,465	12/31/2015
B5072706		TEMECULA	CA		10/05/2015	4.625	359,845	0	0	0	0	0	537,030	12/31/2015
B5092206		TEMECULA	CA		01/08/2016	4.500	782,811	0	0	0	0	0	1,157,970	01/08/2016
B5102101		TEMECULA	CA		12/15/2015	4.500	2,541,621	0	0	0	0	0	4,555,110	12/31/2015
B5102102		TEMECULA	CA		12/15/2015	4.500	986,746	0	0	0	0	0	1,603,826	12/31/2015
W6080303		TEMECULA	CA		09/23/2016	6.500	6,935,834	0	0	0	0	0	10,389,000	09/23/2016
B6041102		TEMPLETON	CA		05/31/2016	4.250	5,505,517	0	0	0	0	0	7,482,915	05/31/2016
A3120801		THOUSAND OAKS	CA		03/01/2004	6.375	211,297	0	0	0	0	0	1,698,000	12/31/2015
A5112204		THOUSAND OAKS	CA		12/31/2006	4.000	403,499	0	0	0	0	0	2,437,800	12/31/2015
A6102706		THOUSAND OAKS	CA		01/10/2007	6.375	762,901	0	0	0	0	0	2,274,060	12/31/2015
A7051807		THOUSAND OAKS	CA		07/25/2007	6.375	404,029	0	0	0	0	0	481,950	12/31/2015
B1020201		THOUSAND OAKS	CA		04/27/2011	5.375	246,288	0	0	0	0	0	2,873,248	12/31/2015
B1070616	CF	THOUSAND OAKS	CA		09/29/2011	6.000	1,574,943	0	0	0	0	0	2,494,030	12/31/2015
B2022804		THOUSAND OAKS	CA		06/05/2012	4.875	160,211	0	0	0	0	0	651,618	12/31/2015
B3043005		THOUSAND OAKS	CA		06/28/2013	4.500	755,321	0	0	0	0	0	1,344,625	12/31/2015
B3062510		THOUSAND OAKS	CA		09/27/2013	4.875	628,820	0	0	0	0	0	1,868,819	12/31/2015
A8082101		THOUSAND PALMS	CA		10/30/2008	4.500	520,387	0	0	0	0	0	447,300	12/31/2015
B1040106		THOUSAND PALMS	CA		05/31/2011	4.500	468,079	0	0	0	0	0	604,755	12/31/2015
A3012104		TORRANCE	CA		02/26/2003	6.250	243,499	0	0	0	0	0	6,466,000	12/31/2015
A7030602		TORRANCE	CA		05/22/2007	5.875	989,524	0	0	0	0	0	1,010,310	12/31/2015
A7121204		TORRANCE	CA		02/27/2008	6.125	690,102	0	0	0	0	0	1,128,959	05/23/2016
A7121204-1		TORRANCE	CA		05/23/2016	4.500	127,386	0	0	0	0	0	208,395	05/23/2016
B0120305	CF	TORRANCE	CA		01/31/2011	5.750	2,276,659	0	0	0	0	0	3,594,000	12/31/2015
B3013006	CF	TORRANCE	CA		04/10/2013	4.625	1,415,550	0	0	0	0	0	2,759,542	12/31/2015
B3081303		TORRANCE	CA		10/29/2013	5.000	316,754	0	0	0	0	0	476,427	12/31/2015
B4033103		TORRANCE	CA		06/20/2014	4.750	179,958	0	0	0	0	0	290,680	12/31/2015
B2043004		TRACY	CA		06/25/2012	5.125	1,982,839	0	0	0	0	0	2,760,912	12/31/2015

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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
B2082401	CF	TRACY	CA		09/28/2012	5.875	1,481,137	0	0	0	0	0	2,060,443	12/31/2015
A4020503		TRUCKEE	CA		04/28/2004	6.250	556,067	0	0	0	0	0	1,346,000	12/31/2015
A4020504		TRUCKEE	CA		04/28/2004	6.250	535,616	0	0	0	0	0	1,486,000	12/31/2015
A4042302		TRUCKEE	CA		12/31/2006	6.625	912,123	0	0	0	0	0	2,298,060	12/31/2015
A8071804		TRUCKEE	CA		01/28/2009	6.875	1,592,587	0	0	0	0	0	2,872,775	12/31/2015
B3083004		TRUCKEE	CA		11/21/2013	5.000	234,752	0	0	0	0	0	444,168	12/31/2015
A5080507		TULARE	CA		10/25/2005	6.000	1,197,921	0	0	0	0	0	2,319,480	12/31/2015
A6080801		TULARE	CA		12/31/2006	4.250	197,519	0	0	0	0	0	1,448,400	12/31/2015
A7080907		TURLOCK	CA		10/22/2007	4.750	254,570	0	0	0	0	0	582,300	12/31/2015
A4082702		TUSTIN	CA		11/29/2004	6.000	141,420	0	0	0	0	0	2,111,910	12/31/2015
B0032509		TUSTIN	CA		05/26/2010	4.125	702,001	0	0	0	0	0	860,508	12/31/2015
B2062501		TUSTIN	CA		09/05/2012	4.750	766,504	0	0	0	0	0	928,855	12/31/2015
B2111903		TUSTIN	CA		01/16/2013	4.875	58,668	0	0	0	0	0	160,805	12/31/2015
A8012902		TWENTYNINE PALMS	CA		04/14/2008	6.125	1,459,792	0	0	0	0	0	2,069,317	12/31/2015
B4112501		UKIAH	CA		01/27/2015	4.750	481,536	0	0	0	0	0	660,000	12/31/2015
A7043004		UNION CITY	CA		07/11/2007	4.500	456,892	0	0	0	0	0	2,386,678	12/31/2015
A7043005		UNION CITY	CA		07/11/2007	4.500	317,834	0	0	0	0	0	2,407,746	12/31/2015
A7092115		UNION CITY	CA		12/05/2007	6.400	812,249	0	0	0	0	0	835,181	12/31/2015
A3030702		UPLAND	CA		05/21/2003	6.000	73,851	0	0	0	0	0	1,923,720	12/31/2015
B0090702		UPLAND	CA		11/22/2010	4.125	385,309	0	0	0	0	0	825,440	12/31/2015
B1020104		UPLAND	CA		03/31/2011	6.000	530,069	0	0	0	0	0	935,000	12/31/2015
B4121506		UPLAND	CA		02/02/2015	4.250	991,618	0	0	0	0	0	1,321,063	12/16/2016
B4121506-1		UPLAND	CA		12/16/2016	4.375	700,000	0	0	0	0	0	932,561	12/16/2016
A4122402		VACAVILLE	CA		03/15/2005	6.000	284,314	0	0	0	0	0	648,720	12/31/2015
A4122403		VACAVILLE	CA		03/15/2005	6.000	245,784	0	0	0	0	0	576,300	12/31/2015
A6040303		VACAVILLE	CA		06/01/2006	6.375	1,605,517	0	0	0	0	0	1,590,000	12/31/2015
B4121701		VACAVILLE	CA		02/23/2015	3.875	399,973	0	0	0	0	0	641,950	12/31/2015
B5071602		VACAVILLE	CA		10/21/2015	4.500	325,430	0	0	0	0	0	639,522	12/31/2015
B1012607	CF	VALENCIA	CA		02/28/2011	5.625	5,298,778	0	0	0	0	0	7,174,000	12/31/2015
A8121203		VALLEJO	CA		02/20/2009	7.375	184,823	0	0	0	0	0	352,260	12/31/2015
B0060303		VALLEJO	CA		07/20/2010	6.500	1,111,883	0	0	0	0	0	2,445,822	12/31/2015
B0060303-1		VALLEJO	CA		03/03/2016	4.500	361,119	0	0	0	0	0	794,358	12/31/2015
B5013006		VALLEJO	CA		04/06/2015	3.900	847,075	0	0	0	0	0	1,141,158	12/31/2015
B6062403		VALLEJO	CA		09/22/2016	4.125	2,376,371	0	0	0	0	0	3,418,238	09/22/2016
A2091606		VAN NUYS	CA		12/16/2002	6.500	224,242	0	0	0	0	0	741,000	12/31/2015
A2091607		VAN NUYS	CA		12/16/2002	6.500	224,242	0	0	0	0	0	860,000	12/31/2015
A6112701		VAN NUYS	CA		02/16/2007	6.250	693,454	0	0	0	0	0	818,550	12/31/2015
A6112702		VAN NUYS	CA		02/16/2007	6.250	653,874	0	0	0	0	0	1,051,620	12/31/2015
A9032701		VAN NUYS	CA		06/10/2009	6.875	1,230,945	0	0	0	0	0	1,676,095	12/31/2015
B1042102		VAN NUYS	CA		07/06/2011	4.375	327,853	0	0	0	0	0	531,278	12/31/2015
B1062802		VAN NUYS	CA		10/11/2011	5.625	523,895	0	0	0	0	0	1,634,816	12/31/2015
B2010504		VAN NUYS	CA		03/15/2012	5.125	1,000,467	0	0	0	0	0	1,669,377	12/31/2015
B2031401		VAN NUYS	CA		07/06/2012	4.875	202,096	0	0	0	0	0	404,142	12/31/2015
B2051105		VAN NUYS	CA		07/13/2012	4.625	419,253	0	0	0	0	0	802,424	12/31/2015
B2100301		VAN NUYS	CA		11/29/2012	4.875	267,796	0	0	0	0	0	549,920	12/31/2015
B3032801		VAN NUYS	CA		05/29/2013	4.375	1,715,610	0	0	0	0	0	2,796,066	12/31/2015
B3043001		VAN NUYS	CA		07/15/2013	4.250	1,430,811	0	0	0	0	0	2,449,144	12/31/2015
B4010803		VAN NUYS	CA		02/27/2014	5.000	542,642	0	0	0	0	0	786,784	12/31/2015
B4012901		VAN NUYS	CA		03/31/2014	5.250	762,017	0	0	0	0	0	1,012,814	12/31/2015
B4050601		VAN NUYS	CA		07/30/2014	4.375	759,292	0	0	0	0	0	1,119,460	12/31/2015
B5081101		VAN NUYS	CA		10/29/2015	4.500	890,655	0	0	0	0	0	1,362,933	12/31/2015
B6051803		VAN NUYS	CA		07/14/2016	4.125	1,214,598	0	0	0	0	0	1,645,770	07/14/2016
B6081002		VAN NUYS	CA		12/30/2016	4.125	1,980,000	0	0	0	0	0	2,716,000	12/30/2016
A2061804		VENICE	CA		09/03/2002	7.500	474,057	0	0	0	0	0	3,142,480	12/31/2015
A3021915		VENTURA	CA		05/15/2003	6.375	99,141	0	0	0	0	0	1,665,000	12/31/2015
A3062706		VENTURA	CA		09/16/2003	5.750	692,810	0	0	0	0	0	1,290,300	12/31/2015
A4032302		VENTURA	CA		05/10/2004	4.500	447,601	0	0	0	0	0	557,000	12/31/2015
A4100114		VENTURA	CA		02/01/2005	5.625	10,038	0	0	0	0	0	66,000	12/31/2015
A7040606		VENTURA	CA		10/03/2007	6.000	411,729	0	0	0	0	0	1,350,439	12/31/2015
A7040607		VENTURA	CA		10/03/2007	6.000	98,926	0	0	0	0	0	439,875	12/31/2015
A8110702		VENTURA	CA		01/14/2009	4.500	999,688	0	0	0	0	0	1,700,736	12/31/2015

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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
B0071902		VENTURA	CA		10/25/2010	6.000	501,755	0	0	0	0	0	1,200,849	12/31/2015
B1110404		VENTURA	CA		02/17/2012	5.500	324,252	0	0	0	0	0	965,140	12/31/2015
B1113001		VENTURA	CA		02/23/2012	5.625	183,624	0	0	0	0	0	482,864	12/31/2015
B2061901		VENTURA	CA		08/30/2012	5.000	896,855	0	0	0	0	0	1,641,510	12/31/2015
B4050702		VENTURA	CA		09/18/2014	4.750	831,990	0	0	0	0	0	1,370,460	12/31/2015
B4051603		VENTURA	CA		07/29/2014	4.875	664,542	0	0	0	0	0	1,882,000	12/31/2015
B5010805		VERNON	CA		04/17/2015	4.500	456,260	0	0	0	0	0	1,061,592	12/31/2015
A6040601		VICTORVILLE	CA		12/31/2006	6.750	116,974	0	0	0	0	0	155,540	12/31/2015
B1022802		VICTORVILLE	CA		05/31/2011	6.000	1,492,815	0	0	0	0	0	1,396,944	12/31/2015
B2022705		VICTORVILLE	CA		04/23/2012	5.750	469,245	0	0	0	0	0	648,980	12/31/2015
B2082704		VICTORVILLE	CA		11/01/2012	4.375	664,660	0	0	0	0	0	954,800	12/31/2015
A4082704		VISALIA	CA		12/28/2004	6.250	620,342	0	0	0	0	0	1,706,880	12/31/2015
B0122202	CF	VISALIA	CA		02/24/2011	6.375	1,084,990	0	0	0	0	0	2,356,000	12/31/2015
B0071303		VISTA	CA		09/23/2010	4.250	155,682	0	0	0	0	0	301,940	12/31/2015
B1040702		VISTA	CA		06/20/2011	6.000	662,258	0	0	0	0	0	1,229,240	12/31/2015
B3041505	CF	VISTA	CA		07/10/2013	4.375	1,901,788	0	0	0	0	0	5,449,112	12/31/2015
B3050201		VISTA	CA		07/01/2013	4.500	768,118	0	0	0	0	0	1,221,120	12/31/2015
B4021802		VISTA	CA		05/12/2014	5.375	1,434,401	0	0	0	0	0	2,328,100	12/31/2015
B4042901		VISTA	CA		06/16/2014	3.875	913,330	0	0	0	0	0	1,293,273	12/31/2015
B5012701		VISTA	CA		03/23/2015	4.125	1,756,608	0	0	0	0	0	2,904,200	12/31/2015
B5100102		VISTA	CA		01/12/2016	4.500	939,396	0	0	0	0	0	1,311,090	01/12/2016
B6020801		VISTA	CA		04/11/2016	4.375	906,031	0	0	0	0	0	1,480,360	04/11/2016
A9101305		WALNUT	CA		12/16/2009	7.875	364,723	0	0	0	0	0	729,847	12/31/2015
A3041107		WALNUT CREEK	CA		07/08/2003	6.250	105,236	0	0	0	0	0	1,264,320	12/31/2015
A4101905		WALNUT CREEK	CA		01/11/2005	5.875	285,267	0	0	0	0	0	571,710	12/31/2015
B0060105		WALNUT CREEK	CA		07/14/2010	7.125	474,059	0	0	0	0	0	783,618	12/31/2015
B1120704	CF	WALNUT CREEK	CA		02/09/2012	5.750	1,789,874	0	0	0	0	0	2,632,938	12/31/2015
B5110904		WALNUT CREEK	CA		01/27/2016	4.500	1,707,998	0	0	0	0	0	2,374,404	01/27/2016
A4110807		WEST COVINA	CA		01/31/2005	4.375	597,639	0	0	0	0	0	1,659,540	12/31/2015
A8111202		WEST COVINA	CA		01/27/2009	7.250	176,127	0	0	0	0	0	729,240	12/31/2015
B4122904		WEST COVINA	CA		02/26/2015	4.375	3,232,286	0	0	0	0	0	4,249,080	12/31/2015
B2030803	CF	WEST HILLS	CA		05/01/2012	5.500	1,603,165	0	0	0	0	0	3,066,819	12/31/2015
A7070603		WEST HOLLYWOOD	CA		09/18/2007	6.600	1,237,310	0	0	0	0	0	1,441,770	12/31/2015
B2010503		WEST HOLLYWOOD	CA		03/08/2012	5.000	3,994,544	0	0	0	0	0	7,822,658	12/16/2016
B2010503-1		WEST HOLLYWOOD	CA		12/16/2016	4.500	2,250,000	0	0	0	0	0	4,406,255	12/16/2016
B2040202		WEST HOLLYWOOD	CA		06/19/2012	5.000	1,016,950	0	0	0	0	0	2,111,076	12/31/2015
B2062003	CF	WEST HOLLYWOOD	CA		09/06/2012	4.750	2,482,123	0	0	0	0	0	4,733,930	12/31/2015
B3050801	CF	WEST HOLLYWOOD	CA		07/23/2013	4.250	1,287,714	0	0	0	0	0	2,221,968	12/31/2015
B3062503		WEST HOLLYWOOD	CA		09/17/2013	5.000	592,580	0	0	0	0	0	1,223,420	12/31/2015
B4041402		WEST HOLLYWOOD	CA		06/26/2014	5.125	1,022,672	0	0	0	0	0	1,583,108	12/31/2015
A9021902		WEST SACRAMENTO	CA		04/28/2009	6.750	331,873	0	0	0	0	0	887,860	12/31/2015
B1051101	CF	WEST SACRAMENTO	CA		11/15/2011	6.250	1,191,801	0	0	0	0	0	2,805,220	12/31/2015
A6120806		WESTCHESTER	CA		01/29/2007	6.125	550,901	0	0	0	0	0	773,160	12/31/2015
A2091802		WESTMINSTER	CA		11/20/2002	7.000	247,208	0	0	0	0	0	819,840	12/31/2015
B3062107		WESTMINSTER	CA		02/05/2014	5.250	1,040,747	0	0	0	0	0	1,615,520	12/31/2015
B5050806		WESTMINSTER	CA		07/31/2015	4.750	1,998,499	0	0	0	0	0	3,534,256	12/31/2015
B0010501	CF	WHITTIER	CA		04/12/2010	7.000	1,185,967	0	0	0	0	0	2,374,966	12/31/2015
B0072003		WHITTIER	CA		10/14/2010	6.250	217,467	0	0	0	0	0	378,189	12/31/2015
B2081304	CF	WHITTIER	CA		11/14/2012	4.875	1,232,126	0	0	0	0	0	2,659,580	12/31/2015
B3051604		WHITTIER	CA		08/12/2013	4.500	556,186	0	0	0	0	0	1,331,100	12/31/2015
B4030504		WHITTIER	CA		05/22/2014	4.750	1,778,747	0	0	0	0	0	3,037,560	12/31/2015
B1060902	CF	WILDOMAR	CA		07/25/2011	5.750	2,162,649	0	0	0	0	0	3,773,968	12/31/2015
B2043001		WILDOMAR	CA		06/08/2012	5.250	597,243	0	0	0	0	0	1,173,744	12/31/2015
B3100201		WILDOMAR	CA		01/02/2014	5.375	801,293	0	0	0	0	0	1,432,068	12/31/2015
B3122604		WILMINGTON	CA		03/05/2014	5.500	227,465	0	0	0	0	0	483,626	12/31/2015
A4012004		WOODLAND	CA		05/03/2004	5.375	17,323	0	0	0	0	0	27,550	12/31/2015
A5062203		WOODLAND	CA		09/06/2005	5.750	186,216	0	0	0	0	0	606,900	12/31/2015
A9020305		WOODLAND	CA		04/01/2009	6.875	647,957	0	0	0	0	0	1,351,772	12/31/2015
A3041109		WOODLAND HILLS	CA		07/02/2003	6.500	362,547	0	0	0	0	0	1,184,730	12/31/2015
A8050603		WOODLAND HILLS	CA		07/15/2008	6.375	64,031	0	0	0	0	0	694,000	12/31/2015
B0052501		WOODLAND HILLS	CA		10/01/2010	6.500	597,710	0	0	0	0	0	1,439,415	12/31/2015

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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
B1070619	CF	WOODLAND HILLS	CA		09/29/2011	6.000	1,574,943	0	0	0	0	0	2,606,780	12/31/2015
B3031810	CF	WOODLAND HILLS	CA		05/30/2013	4.500	2,569,641	0	0	0	0	0	5,345,641	12/31/2015
B3071101		WOODLAND HILLS	CA		09/24/2013	5.125	570,291	0	0	0	0	0	2,093,952	12/31/2015
B4021804		WOODLAND HILLS	CA		05/01/2014	5.000	820,563	0	0	0	0	0	1,813,560	12/31/2015
A2013103		YORBA LINDA	CA		05/01/2002	7.750	18,705	0	0	0	0	0	1,441,260	12/31/2015
B2013104		YORBA LINDA	CA		04/12/2012	4.875	349,133	0	0	0	0	0	853,908	12/31/2015
B1022801		YUBA CITY	CA		04/15/2011	6.375	403,025	0	0	0	0	0	736,000	12/31/2015
B1012705		YUCCA VALLEY	CA		04/25/2011	6.625	596,001	0	0	0	0	0	796,688	12/31/2015
A6031005		ARVADA	CO		12/31/2006	4.750	324,539	0	0	0	0	0	721,650	12/31/2015
A4072205		AURORA	CO		09/29/2004	6.250	399,661	0	0	0	0	0	3,164,000	12/31/2015
A7110501		AURORA	CO		01/30/2008	6.250	188,229	0	0	0	0	0	393,011	12/31/2015
A7112105		AURORA	CO		01/22/2008	6.250	545,944	0	0	0	0	0	995,923	12/31/2015
B2031309		AURORA	CO		06/26/2012	4.875	534,014	0	0	0	0	0	753,786	12/31/2015
B2051602		AURORA	CO		07/19/2012	4.600	1,127,292	0	0	0	0	0	1,936,508	12/31/2015
B3031401	CF	AURORA	CO		05/30/2013	4.625	1,854,682	0	0	0	0	0	2,673,845	12/31/2015
B3051302		AURORA	CO		07/30/2013	4.375	344,762	0	0	0	0	0	588,960	12/31/2015
B5072707		AURORA	CO		10/05/2015	4.625	272,451	0	0	0	0	0	401,895	12/31/2015
A8041803		BOULDER	CO		06/12/2008	6.750	150,370	0	0	0	0	0	474,422	12/31/2015
B1070603	CF	BOULDER	CO		09/16/2011	6.375	1,530,642	0	0	0	0	0	3,077,624	12/31/2015
B2091105	CF	BOULDER	CO		11/08/2012	4.750	1,583,219	0	0	0	0	0	2,214,520	12/31/2015
B3022707		BOULDER	CO		04/29/2013	4.375	705,656	0	0	0	0	0	965,293	12/31/2015
A4111902		BROOMFIELD	CO		02/07/2005	4.500	398,184	0	0	0	0	0	735,420	12/31/2015
B2042404		CASTLE ROCK	CO		06/14/2012	4.875	395,842	0	0	0	0	0	1,038,312	12/31/2015
A4090909		CENTENNIAL	CO		11/15/2004	4.250	490,737	0	0	0	0	0	734,000	12/31/2015
B1033105		CENTENNIAL	CO		06/30/2011	4.250	702,842	0	0	0	0	0	1,199,700	12/31/2015
B2032601		CENTENNIAL	CO		05/17/2012	5.125	1,398,815	0	0	0	0	0	2,028,747	12/31/2015
B2051002		CENTENNIAL	CO		07/19/2012	4.750	1,783,020	0	0	0	0	0	2,810,416	12/31/2015
W5101901		CENTENNIAL	CO		11/23/2015	6.750	6,806,905	0	0	0	0	0	9,390,000	12/31/2015
A4040502		COLORADO SPRINGS	CO		06/30/2004	5.875	571,694	0	0	0	0	0	1,405,000	12/31/2015
A5042204		COLORADO SPRINGS	CO		07/12/2005	4.000	447,109	0	0	0	0	0	1,698,300	12/31/2015
A5121602		COLORADO SPRINGS	CO		02/07/2006	6.125	798,767	0	0	0	0	0	1,728,195	12/31/2015
A6070708		COLORADO SPRINGS	CO		09/15/2006	4.250	256,881	0	0	0	0	0	455,301	12/31/2015
A7051808		COLORADO SPRINGS	CO		07/27/2007	6.125	361,136	0	0	0	0	0	527,340	12/31/2015
A7070602		COLORADO SPRINGS	CO		09/10/2007	6.500	734,292	0	0	0	0	0	717,060	12/31/2015
A7071103		COLORADO SPRINGS	CO		09/24/2007	6.625	245,523	0	0	0	0	0	214,200	12/31/2015
A8020101		COLORADO SPRINGS	CO		04/09/2008	4.875	570,494	0	0	0	0	0	1,452,000	12/31/2015
A8082902		COLORADO SPRINGS	CO		11/10/2008	6.500	1,784,144	0	0	0	0	0	2,247,755	12/31/2015
A9072101		COLORADO SPRINGS	CO		08/28/2009	8.000	264,301	0	0	0	0	0	549,990	12/31/2015
B1082904		COLORADO SPRINGS	CO		10/28/2011	6.000	748,711	0	0	0	0	0	1,383,668	12/31/2015
B2102501		COLORADO SPRINGS	CO		12/19/2012	5.375	589,366	0	0	0	0	0	772,548	12/31/2015
B5022402		COLORADO SPRINGS	CO		04/28/2015	4.125	514,005	0	0	0	0	0	717,162	12/31/2015
B5050401		COLORADO SPRINGS	CO		09/01/2015	4.625	684,107	0	0	0	0	0	951,755	12/31/2015
B2042302		COMMERCE CITY	CO		07/18/2012	5.250	144,220	0	0	0	0	0	239,513	12/31/2015
B3013001		COMMERCE CITY	CO		03/28/2013	4.750	493,468	0	0	0	0	0	1,006,958	12/31/2015
A7041602		DELTA	CO		07/24/2007	6.625	287,021	0	0	0	0	0	510,316	12/31/2015
A2071901		DENVER	CO		10/23/2002	4.625	584,990	0	0	0	0	0	2,454,000	12/31/2015
A3082501		DENVER	CO		10/28/2003	7.125	37,707	0	0	0	0	0	63,000	12/31/2015
A5071401		DENVER	CO		02/23/2006	5.750	276,962	0	0	0	0	0	1,667,250	12/31/2015
A5120602		DENVER	CO		01/25/2006	6.625	102,601	0	0	0	0	0	187,170	12/31/2015
A6121101		DENVER	CO		02/16/2007	6.625	369,213	0	0	0	0	0	729,810	12/31/2015
A7091103		DENVER	CO		12/13/2007	4.500	960,908	0	0	0	0	0	2,289,140	12/31/2015
A7120412	CF	DENVER	CO		01/18/2008	6.250	1,476,519	0	0	0	0	0	2,410,260	12/31/2015
A8082009		DENVER	CO		10/02/2008	4.875	389,735	0	0	0	0	0	603,000	12/31/2015
B1030103		DENVER	CO		04/22/2011	6.625	234,804	0	0	0	0	0	321,584	12/31/2015
B1030105		DENVER	CO		04/22/2011	6.625	270,129	0	0	0	0	0	437,568	12/31/2015
B1030106		DENVER	CO		04/22/2011	6.625	476,283	0	0	0	0	0	751,116	12/31/2015
B1031604		DENVER	CO		07/08/2011	6.250	406,576	0	0	0	0	0	951,610	12/31/2015
B1052502		DENVER	CO		07/21/2011	6.250	532,719	0	0	0	0	0	890,274	12/31/2015
B1052503		DENVER	CO		07/21/2011	6.250	405,591	0	0	0	0	0	605,242	12/31/2015
B1062402		DENVER	CO		09/01/2011	5.750	847,376	0	0	0	0	0	1,350,536	12/31/2015
B1070602		DENVER	CO		09/22/2011	5.750	465,691	0	0	0	0	0	735,130	12/31/2015

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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
B1070604		DENVER	CO		09/26/2011	6.250	405,274	0	0	0	0	0	727,012	12/31/2015
B1071202		DENVER	CO		09/27/2011	5.750	810,948	0	0	0	0	0	1,127,736	12/31/2015
B1110102		DENVER	CO		12/13/2011	5.875	243,390	0	0	0	0	0	436,568	12/31/2015
B2031602		DENVER	CO		06/06/2012	5.625	404,640	0	0	0	0	0	541,134	12/31/2015
B2042502		DENVER	CO		06/29/2012	4.625	1,968,825	0	0	0	0	0	3,322,715	12/31/2015
B2042502-1		DENVER	CO		05/18/2015	4.625	570,256	0	0	0	0	0	962,401	12/31/2015
B2051104		DENVER	CO		07/03/2012	5.375	473,272	0	0	0	0	0	732,228	12/31/2015
B2071901		DENVER	CO		09/18/2012	5.250	742,182	0	0	0	0	0	964,394	12/31/2015
B2082803		DENVER	CO		11/21/2012	4.875	469,191	0	0	0	0	0	925,540	12/31/2015
B2082804	CF	DENVER	CO		11/21/2012	4.875	1,120,512	0	0	0	0	0	2,089,780	12/31/2015
B2091001		DENVER	CO		11/15/2012	5.125	316,129	0	0	0	0	0	648,340	12/31/2015
B2111602		DENVER	CO		01/10/2013	5.125	338,622	0	0	0	0	0	486,636	12/31/2015
B2122001		DENVER	CO		02/20/2013	4.125	407,287	0	0	0	0	0	1,727,765	12/31/2015
B3011503		DENVER	CO		02/26/2013	4.875	563,563	0	0	0	0	0	930,236	12/31/2015
B3030503		DENVER	CO		05/15/2013	4.125	349,617	0	0	0	0	0	768,150	12/31/2015
B3040401		DENVER	CO		06/14/2013	4.750	386,089	0	0	0	0	0	592,100	12/31/2015
B3040402		DENVER	CO		06/14/2013	4.750	900,886	0	0	0	0	0	1,497,300	12/31/2015
B3040403		DENVER	CO		06/14/2013	4.750	972,390	0	0	0	0	0	1,491,875	12/31/2015
B3050204		DENVER	CO		07/19/2013	4.750	1,043,060	0	0	0	0	0	1,519,434	12/31/2015
B3071802		DENVER	CO		09/30/2013	5.750	616,056	0	0	0	0	0	882,056	12/31/2015
B4010302		DENVER	CO		03/10/2014	5.750	417,517	0	0	0	0	0	584,304	12/31/2015
B4030701		DENVER	CO		05/12/2014	5.250	1,329,935	0	0	0	0	0	1,900,770	12/31/2015
B4091201		DENVER	CO		11/07/2014	4.750	198,126	0	0	0	0	0	375,032	12/31/2015
B4091702		DENVER	CO		01/05/2015	4.875	888,593	0	0	0	0	0	1,200,108	12/31/2015
B5021002		DENVER	CO		06/04/2015	4.125	437,775	0	0	0	0	0	715,582	12/31/2015
B5050402		DENVER	CO		07/16/2015	5.000	521,760	0	0	0	0	0	663,232	12/31/2015
B5060403		DENVER	CO		08/14/2015	4.500	2,286,759	0	0	0	0	0	2,868,295	12/31/2015
B5103002		DENVER	CO		01/15/2016	4.875	470,162	0	0	0	0	0	638,638	01/15/2016
B5103003		DENVER	CO		01/15/2016	5.000	239,540	0	0	0	0	0	327,932	01/15/2016
B5112503		DENVER	CO		02/17/2016	4.500	1,569,631	0	0	0	0	0	2,337,720	02/17/2016
B6010402		DENVER	CO		02/26/2016	4.750	619,959	0	0	0	0	0	841,680	02/26/2016
B6012203		DENVER	CO		03/25/2016	4.125	3,790,455	0	0	0	0	0	6,486,900	03/25/2016
B6033001		DENVER	CO		05/31/2016	4.500	939,990	0	0	0	0	0	1,268,190	05/31/2016
B6041103		DENVER	CO		06/21/2016	4.375	651,795	0	0	0	0	0	883,134	06/21/2016
B6082201		DENVER	CO		10/20/2016	4.375	594,050	0	0	0	0	0	984,770	10/20/2016
B6082502		DENVER	CO		11/03/2016	4.250	376,312	0	0	0	0	0	502,419	11/03/2016
B5103004		ENGELWOOD	CO		01/15/2016	4.875	940,325	0	0	0	0	0	1,312,366	01/15/2016
B1021703		ENGLEWOOD	CO		03/17/2011	5.875	1,102,025	0	0	0	0	0	1,523,000	12/31/2015
B2051103		ENGLEWOOD	CO		07/03/2012	5.375	385,629	0	0	0	0	0	507,472	12/31/2015
B2060601		ENGLEWOOD	CO		09/27/2012	4.875	575,367	0	0	0	0	0	938,547	12/31/2015
B2110601		ENGLEWOOD	CO		01/10/2013	5.125	338,622	0	0	0	0	0	503,123	12/31/2015
B2111603		ENGLEWOOD	CO		01/10/2013	5.000	564,418	0	0	0	0	0	1,168,268	12/31/2015
B3011802		ENGLEWOOD	CO		03/12/2013	4.875	1,028,530	0	0	0	0	0	1,726,502	12/31/2015
B3103002		ENGLEWOOD	CO		01/07/2014	5.750	412,458	0	0	0	0	0	596,695	06/21/2016
B5031903		ENGLEWOOD	CO		05/15/2015	4.625	695,635	0	0	0	0	0	926,064	12/31/2015
B5031904		ENGLEWOOD	CO		05/15/2015	4.625	537,530	0	0	0	0	0	740,982	12/31/2015
B5050403		ENGLEWOOD	CO		07/16/2015	5.000	461,555	0	0	0	0	0	683,184	12/31/2015
B5103005		ENGLEWOOD	CO		01/15/2016	4.875	338,514	0	0	0	0	0	459,998	01/15/2016
W4101601		ENGLEWOOD	CO		11/21/2014	6.375	2,918,656	0	0	0	0	0	5,264,000	12/30/2016
A5060601		FIRESTONE	CO		08/24/2005	5.750	480,205	0	0	0	0	0	914,305	12/31/2015
A4020601		FORT COLLINS	CO		04/20/2004	5.875	155,364	0	0	0	0	0	1,177,080	12/31/2015
A8080806	CF	FORT COLLINS	CO		10/28/2008	7.125	2,885,541	0	0	0	0	0	4,047,274	12/31/2015
B0072903		FREDERICK	CO		10/20/2010	5.750	533,181	0	0	0	0	0	1,219,914	12/31/2015
B2091103		GLENWOOD SPRINGS	CO		11/29/2012	3.875	1,041,762	0	0	0	0	0	1,730,190	12/31/2015
B2091104	CF	GOLDEN	CO		11/08/2012	4.750	2,097,617	0	0	0	0	0	3,238,620	11/01/2016
B5071001		GOLDEN	CO		09/17/2015	4.500	501,394	0	0	0	0	0	811,530	12/31/2015
A8061308		GREELEY	CO		08/25/2008	4.250	228,884	0	0	0	0	0	350,095	12/31/2015
B6030810		GYPSUM	CO		06/03/2016	4.375	2,453,822	0	0	0	0	0	3,313,494	06/03/2016
A6122303		HENDERSON	CO		03/29/2007	6.625	1,195,479	0	0	0	0	0	2,047,650	12/31/2015
B6070701		HENDERSON	CO		08/31/2016	4.250	3,821,993	0	0	0	0	0	5,777,110	08/31/2016
B2053101	CF	LAFAYETTE	CO		10/05/2012	5.250	1,910,433	0	0	0	0	0	2,969,989	12/31/2015

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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
B4021202		LAFAYETTE	CO		03/27/2014	5.500	644,931	0	0	0	0	0	965,000	12/31/2015
B4021203		LAFAYETTE	CO		03/27/2014	5.500	303,501	0	0	0	0	0	504,000	12/31/2015
A7022602		LAKEWOOD	CO		05/02/2007	6.000	476,718	0	0	0	0	0	987,870	12/31/2015
A8050801		LAKEWOOD	CO		09/30/2008	4.375	716,207	0	0	0	0	0	1,135,597	12/31/2015
A1111302		LITTLETON	CO		01/16/2002	7.750	8,544	0	0	0	0	0	1,158,000	12/31/2015
A9042704		LITTLETON	CO		07/17/2009	4.750	81,248	0	0	0	0	0	258,640	12/31/2015
B1071401		LITTLETON	CO		09/29/2011	6.500	314,425	0	0	0	0	0	917,334	12/31/2015
B2052203		LITTLETON	CO		08/02/2012	5.125	428,020	0	0	0	0	0	930,982	12/31/2015
W5032401		LITTLETON	CO		05/21/2015	5.625	8,500,000	0	0	0	0	0	10,521,000	12/31/2015
A9120302		LONE TREE	CO		01/29/2010	6.750	1,505,860	0	0	0	0	0	4,564,960	12/31/2015
A7033002		LONGMONT	CO		06/15/2007	6.000	540,037	0	0	0	0	0	925,650	12/31/2015
B5012201		LONGMONT	CO		04/06/2015	4.000	513,656	0	0	0	0	0	711,822	12/31/2015
A4030303		LOUISVILLE	CO		05/11/2004	4.250	388,714	0	0	0	0	0	1,008,270	12/31/2015
B5030605		LOVELAND	CO		05/15/2015	4.000	3,971,785	0	0	0	0	0	7,567,434	12/31/2015
B4041403		NORTHGLENN	CO		06/18/2014	4.750	390,049	0	0	0	0	0	574,178	12/31/2015
B2042405		PARKER	CO		06/14/2012	4.875	545,536	0	0	0	0	0	867,834	12/31/2015
B2042406		PARKER	CO		06/14/2012	4.875	520,178	0	0	0	0	0	773,982	12/31/2015
B2051102		PARKER	CO		06/27/2012	5.000	216,102	0	0	0	0	0	487,674	12/31/2015
B2052202		PARKER	CO		08/02/2012	5.375	1,168,607	0	0	0	0	0	2,187,094	12/31/2015
B2062802		PARKER	CO		08/30/2012	4.750	858,053	0	0	0	0	0	1,208,532	12/31/2015
B5011601		PARKER	CO		02/27/2015	3.875	920,672	0	0	0	0	0	1,299,440	12/31/2015
A8080805		PLATTEVILLE	CO		10/28/2008	7.125	495,002	0	0	0	0	0	802,032	12/31/2015
A7080705		PUEBLO	CO		10/05/2007	6.600	357,126	0	0	0	0	0	529,824	06/16/2016
B4082501		PUEBLO	CO		12/05/2014	4.500	377,298	0	0	0	0	0	558,569	12/31/2015
A2070301		THORNTON	CO		12/02/2002	4.375	868,347	0	0	0	0	0	2,434,000	12/31/2015
B4071701		THORNTON	CO		09/26/2014	4.000	128,027	0	0	0	0	0	428,428	12/31/2015
A7050103		WESTMINSTER	CO		07/18/2007	6.250	369,639	0	0	0	0	0	654,412	12/31/2015
A8061001		WESTMINSTER	CO		08/27/2008	7.000	1,086,219	0	0	0	0	0	1,504,679	12/31/2015
B2061801		WESTMINSTER	CO		08/13/2012	4.625	1,035,037	0	0	0	0	0	1,665,300	12/31/2015
A5101206		WHEAT RIDGE	CO		12/31/2006	6.250	92,811	0	0	0	0	0	357,510	12/31/2015
A7033001		WHEAT RIDGE	CO		05/29/2007	5.250	394,150	0	0	0	0	0	566,100	12/31/2015
A6010501		WINDSOR	CO		12/31/2006	6.000	115,909	0	0	0	0	0	617,100	12/31/2015
B3013003		WOODLAND PARK	CO		08/29/2013	5.000	762,608	0	0	0	0	0	1,262,000	12/31/2015
A8061208		BETHEL	CT		08/12/2008	6.875	238,263	0	0	0	0	0	294,433	12/31/2015
A7121902		DANBURY	CT		02/12/2008	6.500	612,301	0	0	0	0	0	678,601	12/31/2015
A7021604		KENT	CT		04/26/2007	6.250	211,345	0	0	0	0	0	349,860	12/31/2015
W5120101		NEW BRITAIN	CT		02/16/2016	6.750	4,002,348	0	0	0	0	0	8,964,110	02/16/2016
A3101002		NORWALK	CT		02/12/2004	4.250	389,289	0	0	0	0	0	751,230	12/31/2015
B0080612		STRATFORD	CT		10/26/2010	4.125	155,323	0	0	0	0	0	451,008	12/31/2015
A8112602		WINDSOR	CT		01/30/2009	4.500	338,265	0	0	0	0	0	1,688,180	12/31/2015
A2090401		WASHINGTON	DC		11/20/2002	6.750	776,089	0	0	0	0	0	2,892,160	12/31/2015
A4040226		WASHINGTON	DC		07/30/2004	5.625	455,435	0	0	0	0	0	4,032,000	12/31/2015
A5030402		WASHINGTON	DC		06/29/2005	6.375	827,142	0	0	0	0	0	1,949,220	12/31/2015
A5091206		WASHINGTON	DC		12/05/2005	5.875	779,091	0	0	0	0	0	1,711,560	12/31/2015
B0040901		WASHINGTON	DC		06/22/2010	4.000	360,015	0	0	0	0	0	765,798	12/31/2015
B1011106		WASHINGTON	DC		03/11/2011	6.250	518,127	0	0	0	0	0	2,096,000	12/31/2015
B1110901		WASHINGTON	DC		12/22/2011	5.500	685,993	0	0	0	0	0	4,120,336	12/31/2015
B3070302		WASHINGTON	DC		09/26/2013	5.000	438,120	0	0	0	0	0	677,768	12/31/2015
B4110602		WASHINGTON	DC		01/23/2015	5.125	558,851	0	0	0	0	0	952,676	12/31/2015
B4121201		WASHINGTON	DC		03/16/2015	4.000	3,687,329	0	0	0	0	0	5,122,362	12/31/2015
B4121702		WASHINGTON	DC		02/25/2015	4.750	996,538	0	0	0	0	0	1,588,410	12/31/2015
B5040301		WASHINGTON	DC		05/26/2015	3.875	6,747,713	0	0	0	0	0	13,751,452	12/31/2015
B5080401		WASHINGTON	DC		09/25/2015	4.500	746,907	0	0	0	0	0	1,024,175	12/31/2015
B6031701		WASHINGTON	DC		05/16/2016	4.000	6,845,053	0	0	0	0	0	9,209,228	05/16/2016
A5050901		BEAR	DE		08/05/2005	4.375	809,017	0	0	0	0	0	1,521,325	12/31/2015
B0120815		DOVER	DE		03/21/2011	4.250	944,958	0	0	0	0	0	2,036,000	12/31/2015
B0120817	CF	HARRINGTON	DE		03/21/2011	4.250	1,431,812	0	0	0	0	0	2,155,000	12/31/2015
B1101301		ALTAMONTE SPRINGS	FL		12/20/2011	4.125	581,960	0	0	0	0	0	914,640	12/31/2015
B5090904		APOPKA	FL		12/23/2015	4.375	765,937	0	0	0	0	0	1,046,836	12/31/2015
B6021101		APOPKA	FL		05/27/2016	4.250	2,899,572	0	0	0	0	0	3,910,005	05/27/2016
A7021202		ATLANTIC BEACH	FL		04/24/2007	5.750	435,448	0	0	0	0	0	596,700	12/31/2015

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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
B0120802		ATLANTIS	FL		03/01/2011	6.000	1,528,401	0	0	0	0	0	2,041,020	12/31/2015
B3013101		AUBURNDALE	FL		04/22/2013	4.625	635,809	0	0	0	0	0	936,354	12/31/2015
B6032901		AVON PARK	FL		06/13/2016	4.750	1,115,872	0	0	0	0	0	1,621,530	06/13/2016
A6020903		BARTOW	FL		12/31/2006	6.125	146,066	0	0	0	0	0	500,897	12/31/2015
B5072705		BOCA RATON	FL		10/05/2015	4.625	491,785	0	0	0	0	0	674,271	12/31/2015
B5030506		BRADENTON	FL		06/01/2015	3.750	2,106,875	0	0	0	0	0	2,915,382	12/31/2015
B2100103		BRANDON	FL		12/14/2012	4.750	1,364,684	0	0	0	0	0	2,907,408	12/31/2015
B2013101	CF	BROOKSVILLE	FL		03/28/2012	5.250	1,539,254	0	0	0	0	0	2,606,557	12/31/2015
B5030508		BUSHNELL	FL		06/01/2015	3.750	1,974,075	0	0	0	0	0	2,686,150	12/31/2015
A4031703		CAPE CORAL	FL		06/16/2004	5.750	792,920	0	0	0	0	0	1,705,000	12/31/2015
B5031901		CAPE CORAL	FL		06/15/2015	4.500	1,440,945	0	0	0	0	0	2,234,091	12/31/2015
B2113002	CF	CASSELBERRY	FL		01/30/2013	4.750	1,192,813	0	0	0	0	0	2,580,990	12/31/2015
A5070602		CHIEFLAND	FL		09/22/2005	5.625	591,020	0	0	0	0	0	1,554,990	12/31/2015
A3051907		CLEARWATER	FL		08/14/2003	6.250	411,415	0	0	0	0	0	859,000	12/31/2015
A5061303		CLEARWATER	FL		08/31/2005	5.500	164,829	0	0	0	0	0	598,740	12/31/2015
B3090501		CLEARWATER	FL		11/22/2013	5.375	502,540	0	0	0	0	0	894,474	12/31/2015
A4120203		CLERMONT	FL		03/24/2005	5.875	197,182	0	0	0	0	0	1,341,500	12/31/2015
A8021104		COCONUT CREEK	FL		04/25/2008	6.125	1,229,316	0	0	0	0	0	1,744,800	12/31/2015
A4040230		CORAL GABLES	FL		07/08/2004	4.625	515,557	0	0	0	0	0	729,792	12/31/2015
A4040230-2		CORAL GABLES	FL		07/15/2015	4.625	592,146	0	0	0	0	0	838,208	12/31/2015
A6040405		CORAL GABLES	FL		12/31/2006	6.500	77,928	0	0	0	0	0	367,001	12/31/2015
A7112701		CORAL GABLES	FL		01/18/2008	4.750	220,624	0	0	0	0	0	317,842	12/31/2015
A8022214		CORAL GABLES	FL		05/12/2008	6.250	478,792	0	0	0	0	0	828,607	12/31/2015
A8022215		CORAL GABLES	FL		05/12/2008	6.250	181,751	0	0	0	0	0	284,471	12/31/2015
A8022216		CORAL GABLES	FL		05/12/2008	6.250	249,941	0	0	0	0	0	590,948	12/31/2015
A8022217		CORAL GABLES	FL		05/12/2008	6.250	194,729	0	0	0	0	0	565,741	12/31/2015
B2012901		CORAL GABLES	FL		03/22/2012	5.625	354,615	0	0	0	0	0	1,081,546	12/31/2015
B2083004		CORAL GABLES	FL		11/20/2012	4.500	426,160	0	0	0	0	0	977,130	12/31/2015
A3050602		CORAL SPRINGS	FL		07/31/2003	6.375	665,191	0	0	0	0	0	1,513,000	12/31/2015
B0051304	CF	CORAL SPRINGS	FL		06/30/2010	4.125	1,241,287	0	0	0	0	0	2,007,852	12/31/2015
B1029922		CRESTVIEW	FL		03/31/2011	5.000	619,761	0	0	0	0	0	800,000	12/31/2015
B1029955		CRESTVIEW	FL		10/07/2011	5.750	708,887	0	0	0	0	0	716,301	12/31/2015
B5010902		DANIA	FL		04/10/2015	4.500	1,273,082	0	0	0	0	0	1,900,800	12/31/2015
B1062302		DAYTONA BEACH	FL		08/05/2011	5.625	961,486	0	0	0	0	0	1,491,006	12/31/2015
B6081803		DEFUNIAK SPRINGS	FL		10/31/2016	4.125	2,834,575	0	0	0	0	0	3,784,300	10/31/2016
B5072704		DELAND	FL		10/05/2015	4.625	245,719	0	0	0	0	0	387,855	12/31/2015
A8022219		DELRAY BEACH	FL		05/15/2008	6.100	147,599	0	0	0	0	0	298,335	12/31/2015
B3020801		DELRAY BEACH	FL		04/05/2013	4.750	495,943	0	0	0	0	0	904,954	12/31/2015
B1080201		DELTONA	FL		10/13/2011	5.625	744,092	0	0	0	0	0	1,407,120	12/31/2015
B1029915		DESTIN	FL		05/24/2011	6.500	981,718	0	0	0	0	0	1,176,982	12/31/2015
B1029945		DESTIN	FL		05/24/2011	6.500	1,112,985	0	0	0	0	0	1,681,520	12/31/2015
B6031801		DUNNELLON	FL		06/24/2016	4.625	1,522,776	0	0	0	0	0	2,075,868	06/24/2016
B3030703		EDGEWATER	FL		05/30/2013	4.750	502,831	0	0	0	0	0	800,242	12/31/2015
B3081904		FLORIDA CITY	FL		11/05/2013	4.750	356,771	0	0	0	0	0	690,804	12/31/2015
B5021702		FLORIDA CITY	FL		05/22/2015	4.000	585,689	0	0	0	0	0	1,348,906	12/31/2015
A3060601	CF	FORT MYERS	FL		08/15/2003	6.125	1,437,301	0	0	0	0	0	3,493,000	12/31/2015
A5083106		FORT MYERS	FL		12/31/2006	4.625	286,199	0	0	0	0	0	352,731	12/31/2015
A50831063		FORT MYERS	FL		12/21/2007	4.625	257,953	0	0	0	0	0	317,919	12/31/2015
A7042505		FORT MYERS	FL		07/31/2007	6.500	210,776	0	0	0	0	0	174,420	12/31/2015
B1030701		FORT MYERS	FL		05/20/2011	6.750	396,822	0	0	0	0	0	756,958	12/31/2015
B1110702		FORT MYERS	FL		01/18/2012	5.375	403,662	0	0	0	0	0	713,482	12/31/2015
B3030402		FORT MYERS	FL		05/13/2013	5.000	303,356	0	0	0	0	0	505,272	12/31/2015
B3032803		FORT MYERS	FL		06/13/2013	5.250	761,938	0	0	0	0	0	1,077,250	12/31/2015
B3052301		FORT MYERS	FL		08/05/2013	5.000	778,861	0	0	0	0	0	1,407,699	12/31/2015
B3081302		FORT MYERS	FL		10/25/2013	5.500	147,687	0	0	0	0	0	241,637	12/31/2015
B3103103		FORT MYERS	FL		01/24/2014	5.000	442,308	0	0	0	0	0	697,191	12/31/2015
B3120301		FORT MYERS	FL		02/11/2014	5.625	330,580	0	0	0	0	0	463,680	12/31/2015
B4021404		FORT MYERS	FL		05/02/2014	5.500	1,940,594	0	0	0	0	0	3,429,240	12/31/2015
B4051601		FORT MYERS	FL		07/16/2014	4.500	865,579	0	0	0	0	0	1,347,812	12/31/2015
A7060501		FORT PIERCE	FL		08/15/2007	4.500	204,576	0	0	0	0	0	461,040	12/31/2015
B1091303	CF	FORT PIERCE	FL		11/23/2011	5.500	1,168,054	0	0	0	0	0	2,312,728	12/31/2015

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
B5121402		FORT PIERCE	FL		03/10/2016	4.750	2,034,928	0	0	0	0	0	4,344,200	03/10/2016
B2062004		FORT WALTON BEACH	FL		10/31/2012	6.000	403,499	0	0	0	0	0	593,000	12/31/2015
B1029929		FREEPORT	FL		05/24/2011	6.500	1,079,413	0	0	0	0	0	1,286,293	12/31/2015
A2032603		FT LAUDERDALE	FL		05/30/2002	8.250	46,320	0	0	0	0	0	1,439,000	12/31/2015
A3021912		FT LAUDERDALE	FL		04/15/2003	6.250	192,462	0	0	0	0	0	459,000	12/31/2015
A5071903		FT LAUDERDALE	FL		12/31/2006	5.750	677,972	0	0	0	0	0	1,276,020	12/31/2015
A6052601		GAINESVILLE	FL		12/31/2006	6.750	831,314	0	0	0	0	0	1,723,596	12/31/2015
A6080301		GAINESVILLE	FL		09/28/2006	4.250	1,338,496	0	0	0	0	0	1,957,203	12/31/2015
A8052001		GAINESVILLE	FL		07/15/2008	6.875	476,660	0	0	0	0	0	501,840	12/31/2015
A8071101		GAINESVILLE	FL		09/10/2008	6.700	605,738	0	0	0	0	0	714,235	12/31/2015
B1029937		GULF BREEZE	FL		05/06/2011	6.875	381,410	0	0	0	0	0	518,000	12/31/2015
A9042004		HAINES CITY	FL		06/30/2009	4.250	712,556	0	0	0	0	0	1,291,285	12/31/2015
A7061403		HALLANDALE	FL		08/28/2007	6.625	1,224,173	0	0	0	0	0	1,976,250	12/31/2015
A4022002		HIALEAH	FL		05/04/2004	4.500	793,280	0	0	0	0	0	1,526,000	12/31/2015
A4033018		HIALEAH	FL		06/17/2004	5.625	654,656	0	0	0	0	0	2,916,000	12/31/2015
B0020801		HIALEAH	FL		03/30/2010	5.000	836,005	0	0	0	0	0	1,656,000	12/31/2015
B4071401		HIALEAH	FL		09/23/2014	5.250	382,605	0	0	0	0	0	923,104	12/31/2015
A3060604		HIALEAH GARDENS	FL		12/31/2006	5.750	86,855	0	0	0	0	0	708,390	12/31/2015
A2110407		HOLLYWOOD	FL		01/24/2003	4.500	328,124	0	0	0	0	0	1,384,000	12/31/2015
A4033019		HOLLYWOOD	FL		08/23/2004	5.750	126,252	0	0	0	0	0	1,167,000	12/31/2015
A9021203		HOLLYWOOD	FL		04/16/2009	7.125	348,670	0	0	0	0	0	730,064	12/31/2015
B6042702		HOMOSASSA	FL		07/14/2016	4.500	1,803,388	0	0	0	0	0	2,574,414	07/14/2016
B4030306		HUDSON	FL		05/20/2014	4.250	527,742	0	0	0	0	0	976,140	12/31/2015
B5030507		HUDSON	FL		06/01/2015	3.750	2,411,524	0	0	0	0	0	3,320,875	12/31/2015
A2092705		JACKSONVILLE	FL		12/12/2002	6.500	238,624	0	0	0	0	0	1,033,760	12/31/2015
A3030305		JACKSONVILLE	FL		05/20/2003	6.375	234,993	0	0	0	0	0	549,000	12/31/2015
A4030905		JACKSONVILLE	FL		05/27/2004	4.250	363,727	0	0	0	0	0	905,000	12/31/2015
A7013005		JACKSONVILLE	FL		03/30/2007	6.625	221,691	0	0	0	0	0	409,020	12/31/2015
A7032304		JACKSONVILLE	FL		05/30/2007	5.750	395,618	0	0	0	0	0	626,790	12/31/2015
A7052901		JACKSONVILLE	FL		07/16/2007	6.625	286,783	0	0	0	0	0	858,330	12/31/2015
A7100402		JACKSONVILLE	FL		11/30/2007	6.500	251,145	0	0	0	0	0	359,978	12/31/2015
A7120701		JACKSONVILLE	FL		02/26/2008	6.125	427,670	0	0	0	0	0	599,531	12/31/2015
B1012704	CF	JACKSONVILLE	FL		03/25/2011	6.500	2,541,006	0	0	0	0	0	4,660,000	12/31/2015
B1062301		JACKSONVILLE	FL		09/23/2011	5.625	722,724	0	0	0	0	0	1,275,428	12/31/2015
B3032501		JACKSONVILLE	FL		06/04/2013	4.750	499,352	0	0	0	0	0	1,484,125	12/31/2015
B3041901		JACKSONVILLE	FL		06/28/2013	4.625	546,044	0	0	0	0	0	1,365,550	12/31/2015
B3121801		JACKSONVILLE	FL		03/18/2014	4.250	352,330	0	0	0	0	0	595,232	12/31/2015
B5010502		JACKSONVILLE	FL		03/25/2015	4.875	246,651	0	0	0	0	0	432,120	12/31/2015
B5011901		JACKSONVILLE	FL		03/25/2015	4.500	1,075,409	0	0	0	0	0	2,163,720	12/31/2015
B5031301		JACKSONVILLE	FL		05/28/2015	4.375	464,243	0	0	0	0	0	676,236	12/31/2015
B5041405		JACKSONVILLE	FL		06/05/2015	3.750	1,186,087	0	0	0	0	0	1,826,481	12/31/2015
B5041505		JACKSONVILLE	FL		06/30/2015	4.000	811,473	0	0	0	0	0	1,739,783	12/31/2015
B5060202		JACKSONVILLE	FL		07/30/2015	4.625	1,526,104	0	0	0	0	0	2,015,152	12/31/2015
B5120203		JACKSONVILLE	FL		01/26/2016	4.500	469,698	0	0	0	0	0	737,528	01/26/2016
B6071301		JACKSONVILLE	FL		09/07/2016	4.500	1,188,427	0	0	0	0	0	1,988,406	09/07/2016
B0070103		JENSEN BEACH	FL		09/10/2010	6.125	663,545	0	0	0	0	0	1,152,800	12/31/2015
A2111508		JUPITER	FL		12/31/2006	6.250	72,295	0	0	0	0	0	1,421,370	12/31/2015
A7090702		KISSIMMEE	FL		10/16/2007	6.500	671,214	0	0	0	0	0	954,000	12/31/2015
A8121018		KISSIMMEE	FL		03/30/2009	7.875	488,749	0	0	0	0	0	713,000	12/31/2015
B1011403		KISSIMMEE	FL		04/05/2011	6.500	899,387	0	0	0	0	0	2,063,632	12/31/2015
B3061302		KISSIMMEE	FL		09/06/2013	4.500	1,084,121	0	0	0	0	0	1,691,837	11/09/2016
B3061302-1		KISSIMMEE	FL		11/09/2016	4.500	81,426	0	0	0	0	0	127,071	11/09/2016
B2082901		LAKE CITY	FL		12/07/2012	5.125	535,357	0	0	0	0	0	757,554	12/31/2015
B2050904		LAKE MARY	FL		07/20/2012	5.125	684,248	0	0	0	0	0	1,189,468	12/31/2015
B4120302		LAKE MARY	FL		02/02/2015	5.250	463,921	0	0	0	0	0	754,800	12/31/2015
B2090402		LAKE WORTH	FL		10/31/2012	5.125	847,565	0	0	0	0	0	1,655,564	12/31/2015
B4042102		LAKE WORTH	FL		06/25/2014	5.125	449,179	0	0	0	0	0	971,750	12/31/2015
B2031307		LAKELAND	FL		04/11/2012	6.000	518,000	0	0	0	0	0	786,000	12/31/2015
B2032301		LAKELAND	FL		06/29/2012	5.000	815,844	0	0	0	0	0	1,283,634	12/31/2015
B2061401		LAKELAND	FL		08/24/2012	4.875	1,364,641	0	0	0	0	0	1,944,436	12/31/2015
B3020601		LAKELAND	FL		04/09/2013	5.000	829,281	0	0	0	0	0	1,243,112	12/31/2015

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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
B4110601		LAKELAND	FL		01/23/2015	4.250	303,222	0	0	0	0	0	501,072	12/31/2015
B6032903		LAKELAND	FL		07/12/2016	4.750	1,585,261	0	0	0	0	0	2,242,800	07/12/2016
B6042102		LAKELAND	FL		06/29/2016	4.000	1,916,056	0	0	0	0	0	3,437,334	06/29/2016
A4112301		LARGO	FL		01/28/2005	5.000	293,868	0	0	0	0	0	338,520	12/31/2015
B1042702		LARGO	FL		07/14/2011	4.000	522,124	0	0	0	0	0	790,216	12/31/2015
B5030511		LARGO	FL		06/01/2015	3.750	1,903,980	0	0	0	0	0	2,696,049	12/31/2015
A2110405		LAUDERHILL	FL		01/22/2003	4.750	217,367	0	0	0	0	0	797,130	12/31/2015
B3020704		LAUDERHILL	FL		05/22/2013	4.375	208,568	0	0	0	0	0	330,299	12/31/2015
B1050401		LIVE OAK	FL		06/15/2011	4.375	984,028	0	0	0	0	0	1,684,280	12/31/2015
A4081104		LYNN HAVEN	FL		11/16/2004	6.375	346,212	0	0	0	0	0	1,124,000	12/31/2015
W5090101		LYNN HAVEN	FL		11/03/2015	6.125	3,668,453	0	0	0	0	0	5,194,000	12/31/2015
B2010501	CF	MADEIRA BEACH	FL		04/11/2012	5.375	1,740,084	0	0	0	0	0	2,229,620	12/31/2015
A7042006		MAITLAND	FL		06/28/2007	6.375	598,144	0	0	0	0	0	1,036,320	12/31/2015
A7080910		MEDLEY	FL		10/05/2007	6.500	160,729	0	0	0	0	0	721,360	12/31/2015
B3100302		MEDLEY	FL		12/11/2013	5.375	1,003,917	0	0	0	0	0	1,567,824	12/31/2015
A6062305		MELBOURNE	FL		09/08/2006	6.625	253,796	0	0	0	0	0	472,383	12/31/2015
A8030713		MELBOURNE	FL		06/25/2008	6.375	159,677	0	0	0	0	0	265,302	12/31/2015
B1092201		MELBOURNE	FL		11/18/2011	5.375	966,108	0	0	0	0	0	1,951,928	12/31/2015
B2110902		MELBOURNE	FL		02/27/2013	4.500	417,313	0	0	0	0	0	647,123	11/03/2016
B4022001		MELBOURNE	FL		04/28/2014	4.875	2,021,195	0	0	0	0	0	2,860,080	12/31/2015
B4081504		MELBOURNE	FL		10/31/2014	5.000	800,043	0	0	0	0	0	1,015,095	12/31/2015
B6050901		MELBOURNE	FL		07/28/2016	4.625	2,010,831	0	0	0	0	0	2,993,337	07/28/2016
B2101502		MERRITT ISLAND	FL		12/19/2012	4.875	560,632	0	0	0	0	0	1,142,400	12/31/2015
B2122106		MERRITT ISLAND	FL		03/20/2013	4.250	454,160	0	0	0	0	0	959,841	12/31/2015
A2072505		MIAMI	FL		10/09/2002	5.250	1,293,505	0	0	0	0	0	2,878,000	08/11/2016
A3030705		MIAMI	FL		05/14/2003	6.250	157,376	0	0	0	0	0	1,532,040	12/31/2015
A3091503		MIAMI	FL		11/25/2003	6.125	129,562	0	0	0	0	0	1,242,360	12/31/2015
A4012904		MIAMI	FL		06/09/2004	5.500	342,636	0	0	0	0	0	2,477,000	12/31/2015
A6030603		MIAMI	FL		12/31/2006	4.500	380,265	0	0	0	0	0	581,584	12/31/2015
A6040403		MIAMI	FL		12/31/2006	4.500	66,008	0	0	0	0	0	110,803	12/31/2015
A6040404		MIAMI	FL		12/31/2006	4.250	123,757	0	0	0	0	0	332,148	12/31/2015
A6040406		MIAMI	FL		12/31/2006	4.375	107,254	0	0	0	0	0	269,204	12/31/2015
A6122702		MIAMI	FL		03/19/2007	6.250	182,453	0	0	0	0	0	523,770	12/31/2015
A7082203		MIAMI	FL		11/07/2007	6.750	312,621	0	0	0	0	0	436,708	12/31/2015
A7103104		MIAMI	FL		01/16/2008	6.500	168,418	0	0	0	0	0	263,481	12/31/2015
A7103105		MIAMI	FL		01/16/2008	6.500	168,418	0	0	0	0	0	263,481	12/31/2015
A7120502		MIAMI	FL		02/11/2008	5.000	135,281	0	0	0	0	0	247,615	12/31/2015
A8030506		MIAMI	FL		05/23/2008	4.500	256,545	0	0	0	0	0	363,400	12/31/2015
A8080101		MIAMI	FL		10/23/2008	6.875	275,049	0	0	0	0	0	422,100	12/31/2015
B1063009		MIAMI	FL		09/26/2011	5.750	908,624	0	0	0	0	0	1,662,386	12/31/2015
B2053002		MIAMI	FL		12/07/2012	4.875	265,822	0	0	0	0	0	1,034,208	12/31/2015
B3011501		MIAMI	FL		03/08/2013	4.500	766,886	0	0	0	0	0	1,727,848	12/31/2015
B3032002		MIAMI	FL		05/29/2013	4.625	198,634	0	0	0	0	0	525,073	12/31/2015
B3091601		MIAMI	FL		12/05/2013	5.250	521,449	0	0	0	0	0	898,722	12/31/2015
B5032501		MIAMI	FL		06/30/2015	4.125	625,399	0	0	0	0	0	1,374,875	12/31/2015
B3042904		MIAMI GARDENS	FL		07/31/2013	4.625	502,861	0	0	0	0	0	1,022,292	12/31/2015
B3042905	CF	MIAMI GARDENS	FL		07/31/2013	4.500	1,147,829	0	0	0	0	0	2,727,668	12/31/2015
B1041903	CF	MIDDLEBURG	FL		06/28/2011	6.625	1,332,591	0	0	0	0	0	2,023,190	12/31/2015
A7011702		MINNEOLA	FL		03/27/2007	6.500	198,865	0	0	0	0	0	474,810	12/31/2015
A5111502		MIRAMAR	FL		01/20/2006	5.875	141,904	0	0	0	0	0	1,268,370	12/31/2015
A7052408		NAPLES	FL		08/15/2007	6.375	316,157	0	0	0	0	0	367,710	12/31/2015
B1051102		NAPLES	FL		07/15/2011	6.250	415,644	0	0	0	0	0	653,950	12/31/2015
B3022203		NAPLES	FL		05/01/2013	5.000	648,264	0	0	0	0	0	1,214,667	12/31/2015
A8030601		NAVARRE	FL		09/18/2008	4.750	850,805	0	0	0	0	0	1,224,000	12/31/2015
A5042004		NEW PORT RICHEY	FL		07/29/2005	6.125	119,341	0	0	0	0	0	669,630	12/31/2015
A7082702		NEW SMYRNA BEACH	FL		10/18/2007	6.500	211,379	0	0	0	0	0	613,410	12/31/2015
B5031302		NORTH FORT MYERS	FL		08/31/2015	4.250	3,537,337	0	0	0	0	0	5,147,088	12/31/2015
B5052701		NORTH FORT MYERS	FL		08/28/2015	4.250	2,674,358	0	0	0	0	0	3,600,620	12/31/2015
A8093003	CF	OCALA	FL		11/01/2008	4.875	1,335,137	0	0	0	0	0	1,960,515	12/31/2015
B3030704		OCALA	FL		05/16/2013	5.000	535,718	0	0	0	0	0	1,136,179	12/31/2015
A7050701		OCOEE	FL		07/20/2007	6.000	479,815	0	0	0	0	0	918,000	12/31/2015

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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
A9103007		ORANGE PARK	FL		12/29/2009	7.875	607,818	0	0	0	0	0	1,161,000	12/31/2015
B0011902		ORANGE PARK	FL		03/22/2010	4.500	668,051	0	0	0	0	0	1,271,820	12/31/2015
B3122008		ORANGE PARK	FL		03/18/2014	5.500	998,927	0	0	0	0	0	1,613,898	12/31/2015
A2100210		ORLANDO	FL		12/19/2002	6.500	87,746	0	0	0	0	0	1,465,100	12/31/2015
A2100211		ORLANDO	FL		12/19/2002	6.500	76,954	0	0	0	0	0	915,600	12/31/2015
A3040702		ORLANDO	FL		06/27/2003	6.625	472,394	0	0	0	0	0	598,000	12/31/2015
A4021301		ORLANDO	FL		03/30/2004	6.250	787,962	0	0	0	0	0	1,242,000	12/31/2015
A5071303		ORLANDO	FL		10/13/2005	6.000	1,050,070	0	0	0	0	0	1,558,050	12/31/2015
A8022212		ORLANDO	FL		04/23/2008	5.000	349,295	0	0	0	0	0	398,993	12/31/2015
A8022213		ORLANDO	FL		05/13/2008	6.250	106,978	0	0	0	0	0	401,594	12/31/2015
A8082903		ORLANDO	FL		11/13/2008	6.875	2,512,048	0	0	0	0	0	2,299,950	12/31/2015
B0022303		ORLANDO	FL		08/02/2010	4.000	862,564	0	0	0	0	0	1,592,185	12/31/2015
B0072606		ORLANDO	FL		11/30/2010	6.250	1,866,128	0	0	0	0	0	5,966,400	12/31/2015
B1042805		ORLANDO	FL		07/15/2011	4.375	456,613	0	0	0	0	0	597,400	12/31/2015
B2091201	CF	ORLANDO	FL		12/11/2012	4.625	1,946,452	0	0	0	0	0	2,940,966	12/31/2015
B3041902		ORLANDO	FL		07/11/2013	5.000	687,184	0	0	0	0	0	1,249,468	12/31/2015
B4010802		ORLANDO	FL		04/04/2014	5.250	2,608,905	0	0	0	0	0	4,328,370	12/31/2015
B4013001		ORLANDO	FL		04/23/2014	5.250	555,067	0	0	0	0	0	920,550	12/31/2015
B5041504		PALATKA	FL		06/30/2015	4.250	925,501	0	0	0	0	0	1,459,632	12/31/2015
A6031001		PALM BAY	FL		12/31/2006	6.375	131,092	0	0	0	0	0	395,760	12/31/2015
B3020502		PALM BAY	FL		05/28/2013	5.000	441,178	0	0	0	0	0	3,971,848	12/31/2015
B3042902		PALM BAY	FL		07/29/2013	5.000	515,697	0	0	0	0	0	763,996	12/31/2015
B6042701		PALM BAY	FL		07/21/2016	4.375	1,188,871	0	0	0	0	0	3,107,079	07/21/2016
W6031601		PALM BEACH GARDENS	FL		05/05/2016	5.750	5,913,634	0	0	0	0	0	9,478,000	05/05/2016
B1050602		PALM COAST	FL		07/20/2011	6.125	378,376	0	0	0	0	0	773,014	12/31/2015
B1070502		PALMETTO	FL		09/08/2011	5.750	653,688	0	0	0	0	0	1,311,508	12/31/2015
A7011207		PANAMA CITY	FL		05/18/2007	6.125	642,754	0	0	0	0	0	2,215,440	12/31/2015
B1029901		PANAMA CITY	FL		05/25/2011	6.500	1,469,683	0	0	0	0	0	1,614,158	12/31/2015
B5091703		PANAMA CITY	FL		11/06/2015	4.500	557,368	0	0	0	0	0	748,980	12/31/2015
B5091704		PANAMA CITY	FL		11/06/2015	4.500	836,056	0	0	0	0	0	1,109,790	12/31/2015
B5091705		PANAMA CITY	FL		11/06/2015	4.500	1,408,097	0	0	0	0	0	2,094,120	12/31/2015
B1029906		PANAMA CITY BEACH	FL		05/25/2011	6.500	2,133,545	0	0	0	0	0	2,546,490	12/31/2015
B1029909		PANAMA CITY BEACH	FL		05/25/2011	6.500	1,153,028	0	0	0	0	0	1,639,268	12/31/2015
B1029949		PANAMA CITY BEACH	FL		10/14/2011	5.750	726,004	0	0	0	0	0	893,681	12/31/2015
B0033102		PASADENA	FL		05/28/2010	6.750	509,458	0	0	0	0	0	857,802	12/31/2015
A2051701		PEMBROKE PINES	FL		10/09/2002	7.250	79,423	0	0	0	0	0	1,734,000	12/31/2015
A8080407	CF	PEMBROKE PINES	FL		10/23/2008	4.500	2,196,715	0	0	0	0	0	6,840,768	12/31/2015
B0032606		PEMBROKE PINES	FL		06/14/2010	4.000	1,274,844	0	0	0	0	0	2,694,068	12/31/2015
A7040503		PENSACOLA	FL		05/25/2007	6.500	324,349	0	0	0	0	0	360,060	12/31/2015
A7091403		PENSACOLA	FL		01/14/2008	4.500	204,051	0	0	0	0	0	253,337	12/31/2015
B1029961		PENSACOLA	FL		05/06/2011	6.875	566,167	0	0	0	0	0	994,000	12/31/2015
B5021705		PENSACOLA	FL		04/15/2015	4.000	970,813	0	0	0	0	0	1,496,802	12/31/2015
B6022602		PENSACOLA	FL		04/19/2016	4.250	3,723,915	0	0	0	0	0	5,066,000	04/19/2016
A9040706		PERRY	FL		06/16/2009	4.750	328,322	0	0	0	0	0	607,288	12/31/2015
W6040701		PINELLAS PARK	FL		06/03/2016	5.625	5,175,000	0	0	0	0	0	8,120,000	06/03/2016
B0010604		PLANT CITY	FL		03/24/2010	4.750	895,273	0	0	0	0	0	1,071,576	12/31/2015
A7060801		POMPANO BEACH	FL		08/28/2007	6.500	965,890	0	0	0	0	0	987,360	12/31/2015
B2112904	CF	POMPANO BEACH	FL		01/31/2013	5.000	1,477,367	0	0	0	0	0	2,341,083	12/31/2015
B4031301		POMPANO BEACH	FL		06/05/2014	4.500	1,416,935	0	0	0	0	0	1,955,753	12/31/2015
B5111902		POMPANO BEACH	FL		02/05/2016	4.500	451,119	0	0	0	0	0	655,710	02/05/2016
A7091903		PORT CHARLOTTE	FL		11/27/2007	6.375	191,507	0	0	0	0	0	290,792	12/31/2015
A8022220		PORT CHARLOTTE	FL		05/15/2008	6.100	608,014	0	0	0	0	0	1,294,673	12/31/2015
B5030510		PORT CHARLOTTE	FL		06/01/2015	3.750	2,493,911	0	0	0	0	0	3,656,844	12/31/2015
B5112001		PORT CHARLOTTE	FL		02/03/2016	4.250	1,024,593	0	0	0	0	0	1,544,340	02/03/2016
A9070101		PORT ORANGE	FL		09/22/2009	4.375	865,651	0	0	0	0	0	1,490,300	12/31/2015
B6032801		PORT RICHEY	FL		05/27/2016	4.000	410,906	0	0	0	0	0	558,360	05/27/2016
A6092001		PORT ST LUCIE	FL		11/30/2006	7.063	562,407	0	0	0	0	0	699,720	12/31/2015
B1052402		PORT ST LUCIE	FL		08/18/2011	6.125	1,614,769	0	0	0	0	0	2,028,481	12/31/2015
B1052402-1		PORT ST LUCIE	FL		11/19/2014	4.625	560,161	0	0	0	0	0	703,677	12/31/2015
B1029931		PORT ST. JOE	FL		05/25/2011	6.500	803,837	0	0	0	0	0	1,042,292	12/31/2015
A7060804		ROSEMARY BEACH	FL		09/07/2007	6.625	327,390	0	0	0	0	0	421,260	12/31/2015

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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
B5022002		SAINT CLOUD	FL		05/15/2015	4.250	923,678	0	0	0	0	0	1,567,638	12/31/2015
B3052104		SAINT PETERSBURG	FL		07/09/2013	4.750	452,697	0	0	0	0	0	683,424	12/31/2015
A6061304		SANFORD	FL		08/22/2006	6.750	1,276,854	0	0	0	0	0	1,848,240	12/31/2015
B6092301		SANFORD	FL		11/16/2016	4.375	1,334,655	0	0	0	0	0	1,800,614	11/16/2016
B1029950		SANTA ROSA	FL		05/24/2011	6.500	1,610,947	0	0	0	0	0	1,844,119	12/31/2015
A7051604		SANTA ROSA BEACH	FL		08/02/2007	6.625	1,191,554	0	0	0	0	0	1,447,890	12/31/2015
A6030704		SARASOTA	FL		12/31/2006	6.375	449,780	0	0	0	0	0	1,036,830	12/31/2015
B1080802		SARASOTA	FL		10/20/2011	5.875	468,996	0	0	0	0	0	822,624	12/31/2015
B2042005		SARASOTA	FL		06/28/2012	6.000	890,430	0	0	0	0	0	1,568,754	12/31/2015
B5110601		SARASOTA	FL		01/04/2016	4.750	3,077,595	0	0	0	0	0	4,745,444	01/04/2016
B2091702	CF	SEBASTIAN	FL		12/17/2012	4.875	1,627,179	0	0	0	0	0	3,045,924	12/31/2015
B3011801		SEMINOLE	FL		03/29/2013	4.875	1,067,804	0	0	0	0	0	1,828,140	10/21/2016
A8012303		SPRING HILL	FL		04/14/2008	6.500	979,676	0	0	0	0	0	1,351,200	12/31/2015
B2031304		SPRING HILL	FL		07/18/2012	5.250	1,177,476	0	0	0	0	0	2,418,000	12/31/2015
A7073103		ST AUGUSTINE	FL		10/05/2007	4.625	73,286	0	0	0	0	0	157,250	12/31/2015
A7041704		ST PETERSBURG	FL		06/14/2007	6.500	272,828	0	0	0	0	0	497,250	12/31/2015
B6052003		ST PETERSBURG	FL		09/30/2016	4.500	1,445,823	0	0	0	0	0	2,269,528	09/30/2016
B6052004		ST PETERSBURG	FL		09/30/2016	4.500	1,573,936	0	0	0	0	0	2,433,210	09/30/2016
B1100102		ST. AUGUSTINE	FL		11/18/2011	6.250	488,376	0	0	0	0	0	1,182,522	12/31/2015
B3120302		ST. PETERSBURG	FL		02/04/2014	5.250	225,485	0	0	0	0	0	288,512	12/31/2015
B6052005		ST. PETERSBURG	FL		09/30/2016	4.500	2,115,662	0	0	0	0	0	3,281,714	09/30/2016
B6081702		ST. PETERSBURG	FL		09/30/2016	4.500	1,489,747	0	0	0	0	0	2,296,686	09/30/2016
B3071001		STUART	FL		09/23/2013	5.750	848,024	0	0	0	0	0	1,344,364	12/31/2015
B2101201		SUNRISE	FL		12/20/2012	5.000	635,588	0	0	0	0	0	1,068,144	12/31/2015
A7060403		TALLAHASSEE	FL		09/28/2007	6.375	352,476	0	0	0	0	0	424,223	12/31/2015
B1032201		TALLAHASSEE	FL		05/10/2011	4.250	1,407,167	0	0	0	0	0	1,819,872	12/31/2015
B2112703	CF	TALLAHASSEE	FL		02/08/2013	5.000	1,719,692	0	0	0	0	0	3,052,918	12/31/2015
B3031805		TALLAHASSEE	FL		06/07/2013	5.125	345,939	0	0	0	0	0	819,175	12/31/2015
B3031807	CF	TALLAHASSEE	FL		05/30/2013	4.750	1,675,051	0	0	0	0	0	2,967,449	12/31/2015
B6021001		TALLAHASSEE	FL		06/13/2016	4.750	2,277,297	0	0	0	0	0	3,364,578	06/13/2016
B0120803		TAMARAC	FL		03/01/2011	6.000	1,326,135	0	0	0	0	0	2,018,070	12/31/2015
A4021103		TAMPA	FL		04/19/2004	6.125	134,893	0	0	0	0	0	1,031,000	12/31/2015
A5112303		TAMPA	FL		12/31/2006	6.000	302,830	0	0	0	0	0	836,400	12/31/2015
A7112102		TAMPA	FL		01/31/2008	6.500	257,944	0	0	0	0	0	312,120	12/31/2015
A8061701		TAMPA	FL		08/22/2008	6.625	218,120	0	0	0	0	0	600,780	12/31/2015
A8081102		TAMPA	FL		10/02/2008	4.375	402,822	0	0	0	0	0	1,067,066	12/31/2015
A8082008		TAMPA	FL		10/20/2008	6.700	2,106,249	0	0	0	0	0	2,901,734	12/31/2015
A8082204		TAMPA	FL		10/31/2008	5.500	550,207	0	0	0	0	0	682,550	12/31/2015
B0010605		TAMPA	FL		03/24/2010	4.750	1,089,901	0	0	0	0	0	1,373,746	12/31/2015
B0011401		TAMPA	FL		03/30/2010	7.125	768,503	0	0	0	0	0	1,694,858	12/31/2015
B0080301		TAMPA	FL		09/27/2010	6.375	543,692	0	0	0	0	0	1,011,530	12/31/2015
B0082505		TAMPA	FL		11/23/2010	6.500	1,476,020	0	0	0	0	0	2,691,920	12/31/2015
B0111605		TAMPA	FL		02/04/2011	4.500	525,034	0	0	0	0	0	712,000	12/31/2015
B1060203		TAMPA	FL		08/11/2011	6.375	762,694	0	0	0	0	0	1,329,548	12/31/2015
B1063013	CF	TAMPA	FL		08/08/2011	5.625	1,261,595	0	0	0	0	0	1,953,732	12/31/2015
B1082202		TAMPA	FL		10/11/2011	5.500	950,427	0	0	0	0	0	1,742,348	12/31/2015
B2100102		TAMPA	FL		12/14/2012	4.750	1,104,760	0	0	0	0	0	1,992,774	12/31/2015
B2112905		TAMPA	FL		01/31/2013	4.825	1,055,460	0	0	0	0	0	1,949,955	12/31/2015
B3082303		TAMPA	FL		11/20/2013	4.750	780,673	0	0	0	0	0	1,116,558	12/31/2015
B3100704		TAMPA	FL		12/30/2013	5.125	5,103,861	0	0	0	0	0	7,914,414	12/31/2015
B4012403		TAMPA	FL		04/15/2014	4.875	445,133	0	0	0	0	0	555,390	12/31/2015
B4031002		TAMPA	FL		06/12/2014	5.375	247,605	0	0	0	0	0	557,278	12/31/2015
B5022601		TAMPA	FL		04/13/2015	4.250	689,210	0	0	0	0	0	1,450,878	12/31/2015
B5031602		TAMPA	FL		05/28/2015	4.500	916,424	0	0	0	0	0	1,262,874	12/31/2015
B5031902		TAMPA	FL		06/10/2015	4.125	3,895,471	0	0	0	0	0	6,116,300	12/31/2015
B5060802		TAMPA	FL		08/27/2015	4.250	616,678	0	0	0	0	0	1,050,925	12/31/2015
B5110401		TAMPA	FL		01/29/2016	5.125	853,100	0	0	0	0	0	1,188,594	01/29/2016
B6072101		TAMPA	FL		10/13/2016	4.625	354,370	0	0	0	0	0	484,930	10/13/2016
A6041203		TARPON SPRINGS	FL		12/31/2006	6.875	461,639	0	0	0	0	0	402,375	12/31/2015
B6052002		TEMPLE TERRACE	FL		09/30/2016	4.500	1,244,507	0	0	0	0	0	1,948,770	09/30/2016
B2122105		TITUSVILLE	FL		03/20/2013	4.250	378,274	0	0	0	0	0	797,624	12/31/2015

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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
B3011001	CF	VALRICO	FL		03/15/2013	5.000	1,186,268	0	0	0	0	0	2,286,521	12/31/2015
B2082203		VENICE	FL		10/26/2012	4.750	980,760	0	0	0	0	0	1,479,425	12/31/2015
B2121201		VENICE	FL		02/14/2013	4.875	851,222	0	0	0	0	0	1,393,110	12/31/2015
B3021301		VENICE	FL		04/25/2013	4.350	875,450	0	0	0	0	0	1,322,857	12/31/2015
B2072402		VERO BEACH	FL		09/21/2012	5.350	4,258,562	0	0	0	0	0	8,576,966	12/31/2015
B3071002		VERO BEACH	FL		09/23/2013	5.750	660,956	0	0	0	0	0	1,017,716	12/31/2015
B3121803		VERO BEACH	FL		03/19/2014	4.625	235,663	0	0	0	0	0	369,226	11/04/2016
B3121803-1		VERO BEACH	FL		11/04/2016	4.500	181,335	0	0	0	0	0	284,108	11/04/2016
A7102306		WESLEY CHAPEL	FL		12/21/2007	6.875	296,679	0	0	0	0	0	593,028	12/31/2015
B2052204		WEST PALM BEACH	FL		08/17/2012	5.000	512,703	0	0	0	0	0	843,752	12/31/2015
B2100104		WEST PALM BEACH	FL		12/05/2012	5.375	272,826	0	0	0	0	0	425,544	12/31/2015
B6083101		WILDWOOD	FL		11/04/2016	4.125	1,304,550	0	0	0	0	0	1,872,197	11/04/2016
A7051804		WINTER GARDEN	FL		07/10/2007	4.875	261,951	0	0	0	0	0	235,620	12/31/2015
A7042704		WINTER HAVEN	FL		07/11/2007	6.500	202,663	0	0	0	0	0	486,540	12/31/2015
B0052702	CF	WINTER PARK	FL		08/26/2010	6.875	2,558,560	0	0	0	0	0	3,635,019	12/31/2015
B2031903		WINTER PARK	FL		05/10/2012	5.250	931,573	0	0	0	0	0	1,650,348	12/31/2015
A6042901		ACWORTH	GA		07/06/2006	4.750	561,586	0	0	0	0	0	862,436	12/31/2015
B1042001		ACWORTH	GA		07/08/2011	6.250	640,911	0	0	0	0	0	899,808	12/31/2015
B3040201		ACWORTH	GA		05/30/2013	4.875	605,782	0	0	0	0	0	1,034,442	12/31/2015
A6100713		ADAIRSVILLE	GA		11/29/2006	6.200	343,077	0	0	0	0	0	1,546,092	12/31/2015
A5120901		ALAPHARETTA	GA		02/15/2006	4.750	369,551	0	0	0	0	0	373,830	12/31/2015
99061502		ALPHARETTA	GA		11/09/1999	8.000	397,999	0	0	0	0	0	1,517,000	12/31/2015
A2100206		ALPHARETTA	GA		12/19/2002	6.750	408,573	0	0	0	0	0	690,000	12/31/2015
A4021701		ALPHARETTA	GA		04/15/2004	5.125	857,199	0	0	0	0	0	2,138,000	12/31/2015
A5090901		ALPHARETTA	GA		12/01/2005	4.625	423,275	0	0	0	0	0	706,350	12/31/2015
A8021905		ALPHARETTA	GA		05/13/2008	6.250	263,275	0	0	0	0	0	415,304	12/31/2015
A8030401		ALPHARETTA	GA		05/15/2008	6.250	2,391,805	0	0	0	0	0	3,795,349	04/28/2016
A9022301		ALPHARETTA	GA		04/23/2009	5.250	1,012,764	0	0	0	0	0	1,333,644	03/17/2016
B1040107		ALPHARETTA	GA		06/01/2011	5.875	685,128	0	0	0	0	0	1,117,800	12/31/2015
B2071902		ALPHARETTA	GA		09/20/2012	4.500	842,018	0	0	0	0	0	1,478,091	12/31/2015
B2100302	CF	ALPHARETTA	GA		11/28/2012	4.750	1,188,661	0	0	0	0	0	1,740,970	12/31/2015
B2103115		ALPHARETTA	GA		01/31/2013	4.625	420,807	0	0	0	0	0	1,067,229	12/31/2015
B3050102		ALPHARETTA	GA		08/14/2013	4.375	605,552	0	0	0	0	0	812,835	12/31/2015
B3050103		ALPHARETTA	GA		08/14/2013	4.375	308,820	0	0	0	0	0	442,628	12/31/2015
B5072801		ALPHARETTA	GA		09/29/2015	5.125	831,784	0	0	0	0	0	1,125,705	12/31/2015
B6051105		ALPHARETTA	GA		07/22/2016	4.250	2,941,343	0	0	0	0	0	4,558,491	07/22/2016
A6041103		AMERICUS	GA		12/31/2006	4.625	193,962	0	0	0	0	0	437,580	12/31/2015
A7091705		ATHENS	GA		12/03/2007	6.500	1,574,402	0	0	0	0	0	2,784,371	12/31/2015
A7091706		ATHENS	GA		11/20/2007	6.375	271,182	0	0	0	0	0	515,518	12/31/2015
B0090801		ATHENS	GA		11/18/2010	6.875	713,094	0	0	0	0	0	1,217,040	12/31/2015
B0090802		ATHENS	GA		11/18/2010	6.875	654,860	0	0	0	0	0	1,374,560	12/31/2015
B1042604		ATHENS	GA		07/07/2011	6.500	666,522	0	0	0	0	0	1,008,436	12/31/2015
B2012101		ATHENS	GA		04/26/2012	5.750	216,360	0	0	0	0	0	330,780	12/31/2015
B2070304		ATHENS	GA		09/10/2012	5.375	860,568	0	0	0	0	0	1,284,243	12/31/2015
B3112001		ATHENS	GA		02/04/2014	5.750	338,745	0	0	0	0	0	463,680	12/31/2015
B5022709		ATHENS	GA		05/15/2015	4.125	883,179	0	0	0	0	0	1,721,328	12/31/2015
B5022710		ATHENS	GA		05/15/2015	4.125	712,852	0	0	0	0	0	1,162,812	12/31/2015
B5031305		ATHENS	GA		05/21/2015	4.250	561,799	0	0	0	0	0	779,568	12/31/2015
B6031404		ATHENS	GA		05/16/2016	4.375	881,060	0	0	0	0	0	1,257,053	05/16/2016
A3112601		ATLANTA	GA		01/23/2004	6.250	249,369	0	0	0	0	0	2,567,000	12/31/2015
A4072601		ATLANTA	GA		10/12/2004	6.000	209,485	0	0	0	0	0	2,193,000	12/31/2015
A6042902		ATLANTA	GA		06/29/2006	4.750	1,103,361	0	0	0	0	0	1,775,600	12/31/2015
A6042903		ATLANTA	GA		06/29/2006	4.750	542,198	0	0	0	0	0	1,046,304	12/31/2015
A6042904		ATLANTA	GA		06/29/2006	4.750	285,309	0	0	0	0	0	602,704	12/31/2015
A7020602		ATLANTA	GA		04/05/2007	6.500	441,828	0	0	0	0	0	573,240	12/31/2015
A7032006		ATLANTA	GA		05/14/2007	6.250	378,095	0	0	0	0	0	635,970	12/31/2015
A7032801		ATLANTA	GA		07/06/2007	6.000	834,903	0	0	0	0	0	825,300	12/31/2015
A7041003		ATLANTA	GA		06/27/2007	6.000	856,914	0	0	0	0	0	1,542,240	12/31/2015
A7052108		ATLANTA	GA		07/20/2007	6.375	565,718	0	0	0	0	0	742,560	12/31/2015
A7081002		ATLANTA	GA		09/06/2007	6.500	343,288	0	0	0	0	0	348,274	12/31/2015
A7081605		ATLANTA	GA		10/31/2007	4.625	514,603	0	0	0	0	0	1,292,225	01/29/2016

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
A7120602		ATLANTA	GA		02/28/2008	6.375	106,021	0	0	0	0	0	170,340	12/31/2015
A8020801		ATLANTA	GA		04/15/2008	6.000	861,037	0	0	0	0	0	3,501,600	12/31/2015
A8021501		ATLANTA	GA		04/21/2008	6.250	185,838	0	0	0	0	0	355,037	12/31/2015
A8030501		ATLANTA	GA		04/28/2008	5.875	1,900,945	0	0	0	0	0	2,662,265	12/31/2015
A8050201		ATLANTA	GA		07/24/2008	4.250	332,880	0	0	0	0	0	367,001	12/31/2015
A8072812		ATLANTA	GA		09/18/2008	7.375	775,036	0	0	0	0	0	1,169,940	12/31/2015
A8081101		ATLANTA	GA		10/02/2008	6.750	1,080,484	0	0	0	0	0	1,234,350	12/31/2015
A8082010		ATLANTA	GA		11/12/2008	6.500	636,214	0	0	0	0	0	1,713,420	12/31/2015
A9081801		ATLANTA	GA		11/10/2009	7.750	148,534	0	0	0	0	0	352,175	12/31/2015
B0051102		ATLANTA	GA		06/30/2010	4.000	681,855	0	0	0	0	0	1,376,452	12/31/2015
B1012104	CF	ATLANTA	GA		03/22/2011	4.125	1,294,925	0	0	0	0	0	3,717,000	12/31/2015
B1031701		ATLANTA	GA		05/31/2011	5.625	462,843	0	0	0	0	0	834,642	12/31/2015
B1062403		ATLANTA	GA		08/18/2011	5.375	987,842	0	0	0	0	0	2,868,360	12/31/2015
B1062404		ATLANTA	GA		08/18/2011	5.375	355,702	0	0	0	0	0	611,556	12/31/2015
B1071501		ATLANTA	GA		09/29/2011	6.000	282,622	0	0	0	0	0	324,720	12/31/2015
B1082402		ATLANTA	GA		10/28/2011	5.500	798,109	0	0	0	0	0	1,103,336	12/31/2015
B1120703		ATLANTA	GA		02/01/2012	5.500	1,884,906	0	0	0	0	0	2,321,748	12/31/2015
B2011301	CF	ATLANTA	GA		03/07/2012	4.875	1,968,955	0	0	0	0	0	3,352,313	12/31/2015
B2020902		ATLANTA	GA		04/11/2012	4.500	986,733	0	0	0	0	0	2,277,436	12/31/2015
B2030701	CF	ATLANTA	GA		05/01/2012	5.250	1,264,243	0	0	0	0	0	2,326,338	12/31/2015
B2040406		ATLANTA	GA		05/24/2012	5.125	539,833	0	0	0	0	0	756,532	12/31/2015
B2060811		ATLANTA	GA		07/31/2012	5.375	152,266	0	0	0	0	0	293,020	12/31/2015
B2072602	CF	ATLANTA	GA		10/25/2012	4.875	1,358,286	0	0	0	0	0	2,170,055	12/31/2015
B2121903		ATLANTA	GA		02/20/2013	4.625	737,471	0	0	0	0	0	912,926	12/31/2015
B3052902		ATLANTA	GA		08/21/2013	4.875	405,846	0	0	0	0	0	580,284	12/31/2015
B3053101		ATLANTA	GA		08/21/2013	4.375	740,106	0	0	0	0	0	1,124,847	12/31/2015
B3111201		ATLANTA	GA		01/28/2014	5.375	297,089	0	0	0	0	0	563,006	12/31/2015
B4021101		ATLANTA	GA		04/22/2014	5.000	852,701	0	0	0	0	0	1,342,830	12/31/2015
B4042101		ATLANTA	GA		06/24/2014	4.750	609,868	0	0	0	0	0	894,855	12/31/2015
B4042501		ATLANTA	GA		06/27/2014	5.250	280,990	0	0	0	0	0	519,253	12/31/2015
B5032001		ATLANTA	GA		05/29/2015	4.250	2,398,707	0	0	0	0	0	3,481,242	12/31/2015
B5052801		ATLANTA	GA		08/31/2015	5.250	820,315	0	0	0	0	0	1,106,170	12/31/2015
B5052802		ATLANTA	GA		08/31/2015	5.250	1,656,125	0	0	0	0	0	2,445,385	12/31/2015
B6042601		ATLANTA	GA		10/07/2016	4.375	566,953	0	0	0	0	0	918,030	10/07/2016
B6051702		ATLANTA	GA		08/31/2016	4.250	593,589	0	0	0	0	0	794,028	08/31/2016
B6061503		ATLANTA	GA		10/28/2016	4.250	460,276	0	0	0	0	0	722,070	10/28/2016
B6081101		ATLANTA	GA		10/27/2016	4.000	814,413	0	0	0	0	0	1,102,110	10/27/2016
A6032704	CF	AUGUSTA	GA		06/22/2006	5.750	1,686,793	0	0	0	0	0	3,194,000	12/31/2015
B2071102	CF	AUGUSTA	GA		09/27/2012	5.000	1,505,726	0	0	0	0	0	4,771,084	12/31/2015
B2100202	CF	AUGUSTA	GA		12/18/2012	5.500	1,162,275	0	0	0	0	0	1,834,980	12/31/2015
B3061203		AUGUSTA	GA		09/12/2013	4.625	1,578,958	0	0	0	0	0	2,353,568	12/31/2015
B4082001		AUGUSTA	GA		11/07/2014	5.250	385,502	0	0	0	0	0	617,022	12/31/2015
B0060204		AUSTELL	GA		12/20/2010	6.750	792,820	0	0	0	0	0	1,430,040	12/31/2015
B3042501		AUSTELL	GA		07/30/2013	4.375	1,088,922	0	0	0	0	0	1,848,528	12/31/2015
B1120801		BALDWIN	GA		03/14/2012	6.500	473,281	0	0	0	0	0	685,936	12/31/2015
A6042906		BETHLEHEM	GA		06/30/2006	4.750	946,443	0	0	0	0	0	1,960,948	12/31/2015
B3040904		BLUE RIDGE	GA		07/01/2013	5.000	592,413	0	0	0	0	0	827,424	12/31/2015
B6031405		BOGART	GA		05/16/2016	4.500	455,304	0	0	0	0	0	622,215	05/16/2016
B1090702		BRUNSWICK	GA		11/18/2011	5.688	549,052	0	0	0	0	0	835,252	12/31/2015
A7080209		BUFORD	GA		09/28/2007	6.875	1,033,644	0	0	0	0	0	1,348,200	12/31/2015
A7080210		BUFORD	GA		09/28/2007	6.875	950,612	0	0	0	0	0	1,178,100	12/31/2015
A7080214		BUFORD	GA		09/28/2007	6.875	1,320,461	0	0	0	0	0	1,484,100	12/31/2015
B4033101		BUFORD	GA		06/10/2014	4.750	597,120	0	0	0	0	0	836,295	12/31/2015
B5111705		BUFORD	GA		01/29/2016	4.250	794,640	0	0	0	0	0	1,245,376	01/29/2016
A5083107		CALHOUN	GA		12/31/2006	6.000	143,671	0	0	0	0	0	1,016,940	12/31/2015
A6100716		CALHOUN	GA		11/30/2006	6.200	328,943	0	0	0	0	0	1,204,392	12/31/2015
A6101411		CALHOUN	GA		01/31/2007	6.250	111,611	0	0	0	0	0	302,430	12/31/2015
A7121205		CALHOUN	GA		04/25/2008	6.750	220,730	0	0	0	0	0	289,710	12/31/2015
A8041802		CALHOUN	GA		06/19/2008	4.375	228,418	0	0	0	0	0	332,668	12/31/2015
A6042907		CANTON	GA		06/30/2006	4.750	731,231	0	0	0	0	0	1,641,640	12/31/2015
A7080213		CANTON	GA		09/28/2007	6.875	1,159,475	0	0	0	0	0	1,107,900	12/31/2015

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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
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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
A8021304		CANTON	GA		03/21/2008	6.000	221,146	0	0	0	0	0	324,870	12/31/2015
B3061701		CANTON	GA		09/03/2013	4.750	458,938	0	0	0	0	0	731,141	12/31/2015
B5040901		CANTON	GA		06/19/2015	4.000	819,933	0	0	0	0	0	1,303,705	12/31/2015
A5083104		CARROLLTON	GA		12/31/2006	6.000	96,955	0	0	0	0	0	416,160	12/31/2015
B5111708		CARTERSVILLE	GA		02/09/2016	4.625	615,371	0	0	0	0	0	919,800	02/09/2016
A5083101		CEDARTOWN	GA		12/31/2006	6.000	104,471	0	0	0	0	0	559,470	12/31/2015
A6101426		CEDARTOWN	GA		01/31/2007	6.250	85,692	0	0	0	0	0	135,660	12/31/2015
A6121613		CEDARTOWN	GA		02/27/2007	6.250	374,926	0	0	0	0	0	1,028,670	12/31/2015
A8072807		CENTERVILLE	GA		09/18/2008	7.375	731,986	0	0	0	0	0	1,109,250	12/31/2015
A9090904		COLLEGE PARK	GA		11/20/2009	5.000	1,370,949	0	0	0	0	0	1,807,000	12/31/2015
B0090310		COLLEGE PARK	GA		11/30/2010	6.500	400,240	0	0	0	0	0	765,180	12/31/2015
W5090902		COLUMBUS	GA		12/22/2015	6.750	2,907,000	0	0	0	0	0	4,353,000	12/31/2015
A9111901		COMMERCE	GA		12/30/2009	4.250	1,911,891	0	0	0	0	0	1,783,738	12/31/2015
B0113002	CF	CONYERS	GA		01/28/2011	4.375	1,154,995	0	0	0	0	0	2,729,000	12/31/2015
B3050701		CONYERS	GA		07/24/2013	4.750	554,994	0	0	0	0	0	929,710	12/31/2015
A1120503		CUMMING	GA		03/01/2002	7.500	11,058	0	0	0	0	0	2,063,460	12/31/2015
A6042908		CUMMING	GA		07/06/2006	4.750	410,503	0	0	0	0	0	932,214	12/31/2015
A6042909		CUMMING	GA		06/30/2006	4.750	901,077	0	0	0	0	0	1,714,702	12/31/2015
A7080206		CUMMING	GA		09/28/2007	6.875	1,159,475	0	0	0	0	0	1,113,300	12/31/2015
A7080207		CUMMING	GA		09/28/2007	6.875	609,835	0	0	0	0	0	622,710	12/31/2015
A7122602		CUMMING	GA		03/11/2008	6.500	242,491	0	0	0	0	0	345,153	12/31/2015
B1110203		CUMMING	GA		02/29/2012	5.250	369,642	0	0	0	0	0	1,317,822	12/31/2015
B3112501		CUMMING	GA		02/04/2014	4.875	1,181,784	0	0	0	0	0	1,723,960	12/31/2015
A7080211		DACULA	GA		09/28/2007	6.875	892,906	0	0	0	0	0	1,218,600	12/31/2015
A7080212		DACULA	GA		09/28/2007	6.875	1,159,012	0	0	0	0	0	1,490,400	12/31/2015
A8021303		DACULA	GA		03/21/2008	6.000	242,438	0	0	0	0	0	367,965	12/31/2015
A8022702		DACULA	GA		05/16/2008	6.250	3,418,143	0	0	0	0	0	4,532,104	12/31/2015
A8072805		DACULA	GA		09/18/2008	7.375	731,986	0	0	0	0	0	911,880	12/31/2015
A8072806		DALLAS	GA		09/18/2008	7.375	688,868	0	0	0	0	0	1,228,080	12/31/2015
B1101303		DALLAS	GA		12/22/2011	5.625	294,291	0	0	0	0	0	607,046	12/31/2015
A5083103		DALTON	GA		12/31/2006	6.000	195,906	0	0	0	0	0	1,018,980	12/31/2015
A1103102		DECATUR	GA		02/01/2002	7.250	10,594	0	0	0	0	0	1,016,000	12/31/2015
A6042910		DECATUR	GA		06/29/2006	4.750	1,219,873	0	0	0	0	0	2,062,874	12/31/2015
A7080217		DECATUR	GA		09/28/2007	6.875	810,469	0	0	0	0	0	1,223,490	12/31/2015
A8082502		DECATUR	GA		11/12/2008	4.625	956,943	0	0	0	0	0	1,111,500	12/31/2015
A9081802		DECATUR	GA		11/10/2009	7.750	55,894	0	0	0	0	0	155,020	12/31/2015
A9081803		DECATUR	GA		11/10/2009	7.750	180,845	0	0	0	0	0	433,067	12/31/2015
A9081809		DECATUR	GA		11/10/2009	7.750	48,042	0	0	0	0	0	222,125	12/31/2015
B0022204		DECATUR	GA		04/29/2010	7.750	430,188	0	0	0	0	0	941,688	12/31/2015
B0072901		DECATUR	GA		11/15/2010	6.375	1,317,834	0	0	0	0	0	2,275,680	12/31/2015
B2060812		DECATUR	GA		07/31/2012	5.625	579,300	0	0	0	0	0	906,108	12/31/2015
B2081501		DECATUR	GA		10/25/2012	4.375	551,624	0	0	0	0	0	1,159,740	12/31/2015
B2081602		DECATUR	GA		11/14/2012	4.500	366,215	0	0	0	0	0	552,860	12/31/2015
B2081603		DECATUR	GA		11/14/2012	4.500	279,634	0	0	0	0	0	418,880	12/31/2015
B3052901		DECATUR	GA		09/03/2013	4.875	653,010	0	0	0	0	0	909,830	12/31/2015
B3082805		DECATUR	GA		11/13/2013	4.875	403,818	0	0	0	0	0	546,840	12/31/2015
B6012603		DECATUR	GA		05/11/2016	4.250	2,834,783	0	0	0	0	0	4,998,510	05/11/2016
B0010705		DORAVILLE	GA		03/05/2010	7.375	913,051	0	0	0	0	0	1,583,912	12/31/2015
B2031305		DORAVILLE	GA		05/03/2012	5.125	930,012	0	0	0	0	0	1,391,089	12/31/2015
B1051901		DOUGLASVILLE	GA		07/26/2011	5.875	922,930	0	0	0	0	0	2,144,054	12/31/2015
B2052907		DOUGLASVILLE	GA		08/02/2012	4.625	545,479	0	0	0	0	0	1,480,458	12/31/2015
B3013004		DOUGLASVILLE	GA		04/29/2013	5.500	309,467	0	0	0	0	0	572,359	12/31/2015
B4090801		DOUGLASVILLE	GA		11/10/2014	4.500	487,073	0	0	0	0	0	715,080	12/31/2015
B6071102		DOUGLASVILLE	GA		09/09/2016	4.250	1,060,299	0	0	0	0	0	1,418,088	09/09/2016
A8020604		DULUTH	GA		04/01/2008	4.375	1,102,406	0	0	0	0	0	1,878,470	12/31/2015
B2031902		DULUTH	GA		05/30/2012	5.500	985,267	0	0	0	0	0	1,529,913	12/31/2015
B2082001		DULUTH	GA		10/31/2012	4.875	995,338	0	0	0	0	0	1,850,500	12/31/2015
B3112203		DULUTH	GA		02/27/2014	5.500	878,732	0	0	0	0	0	1,374,848	12/31/2015
B4020701		DULUTH	GA		04/30/2014	4.375	2,914,617	0	0	0	0	0	4,798,080	12/31/2015
B5030601		DULUTH	GA		05/20/2015	3.875	2,520,134	0	0	0	0	0	3,602,232	12/31/2015
B5111704		DULUTH	GA		01/29/2016	4.250	819,477	0	0	0	0	0	1,330,230	01/29/2016

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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
B5111706		DULUTH	GA		01/29/2016	4.250	248,326	0	0	0	0	0	383,438	01/29/2016
A8090505		DUNWOODY	GA		10/16/2008	6.500	560,330	0	0	0	0	0	808,200	12/31/2015
A3070203		EAST ELLIJAY	GA		12/31/2006	6.000	48,884	0	0	0	0	0	372,300	12/31/2015
A7092113		EAST ELLIJAY	GA		12/18/2007	6.375	261,694	0	0	0	0	0	492,660	12/31/2015
A2053101		EAST POINT	GA		09/16/2002	7.750	40,828	0	0	0	0	0	660,000	12/31/2015
A2090505		EAST POINT	GA		11/19/2002	4.750	225,768	0	0	0	0	0	558,350	12/31/2015
A6042911		ELLENWOOD	GA		06/29/2006	4.750	849,070	0	0	0	0	0	1,629,914	12/31/2015
A6042912		ELLENWOOD	GA		06/30/2006	4.750	831,786	0	0	0	0	0	1,447,710	12/31/2015
A6042913		ELLENWOOD	GA		06/29/2006	4.750	901,077	0	0	0	0	0	1,244,760	12/31/2015
A6042914		ELLENWOOD	GA		06/29/2006	4.750	859,442	0	0	0	0	0	1,705,682	12/31/2015
A6042915		ELLENWOOD	GA		06/30/2006	4.750	547,558	0	0	0	0	0	1,025,574	12/31/2015
B0060103	CF	EVANS	GA		08/31/2010	6.500	2,614,927	0	0	0	0	0	3,881,882	12/31/2015
A7060802		FAIRBURN	GA		08/21/2007	6.750	818,798	0	0	0	0	0	925,140	12/31/2015
A8072804		FAIRBURN	GA		09/18/2008	7.375	688,868	0	0	0	0	0	1,279,590	12/31/2015
B6080401		FITZGERALD	GA		09/30/2016	4.500	1,096,094	0	0	0	0	0	1,513,508	09/30/2016
B5111709		FOLKSTON	GA		02/09/2016	4.625	399,991	0	0	0	0	0	583,380	02/09/2016
A8072810		FOREST PARK	GA		09/18/2008	7.375	731,986	0	0	0	0	0	1,106,700	12/31/2015
B3061403		FORT VALLEY	GA		08/22/2013	4.875	1,269,003	0	0	0	0	0	1,797,714	12/31/2015
A6101415		FRANKLIN	GA		01/31/2007	6.250	73,486	0	0	0	0	0	246,330	12/31/2015
B1110202		GAINESVILLE	GA		02/29/2012	5.250	319,098	0	0	0	0	0	1,469,358	12/31/2015
B3031808		GAINESVILLE	GA		06/06/2013	4.500	879,221	0	0	0	0	0	1,455,625	12/31/2015
B5080602		GREENSBORO	GA		02/19/2016	5.250	369,816	0	0	0	0	0	508,620	02/19/2016
A7080215		GRIFFIN	GA		09/28/2007	6.875	936,598	0	0	0	0	0	1,169,100	12/31/2015
B3032103		GROVETOWN	GA		06/05/2013	5.000	1,036,312	0	0	0	0	0	1,839,075	12/31/2015
A7082304		HAMPTON	GA		10/19/2007	5.375	327,798	0	0	0	0	0	412,115	12/31/2015
B5112402		HAMPTON	GA		03/18/2016	3.750	3,489,041	0	0	0	0	0	4,775,400	03/18/2016
A9081805		HAPEVILLE	GA		11/10/2009	7.750	58,521	0	0	0	0	0	153,979	12/31/2015
B3061703		HARTWELL	GA		09/20/2013	4.375	427,884	0	0	0	0	0	826,728	12/31/2015
A6042916		HOLLY SPRINGS	GA		06/29/2006	4.750	762,341	0	0	0	0	0	1,541,518	12/31/2015
B5111710		HOMERVILLE	GA		02/09/2016	4.625	379,479	0	0	0	0	0	539,280	02/09/2016
A6042917		HOSCHTON	GA		06/29/2006	4.750	599,565	0	0	0	0	0	470,844	12/31/2015
A6042918		JEFFERSON	GA		06/29/2006	4.750	1,001,479	0	0	0	0	0	2,041,226	12/31/2015
B0052806		JOHNS CREEK	GA		08/06/2010	6.375	1,243,516	0	0	0	0	0	2,032,092	12/31/2015
B1100601		JOHNS CREEK	GA		01/31/2012	5.625	938,758	0	0	0	0	0	1,562,264	12/31/2015
B1100602		JOHNS CREEK	GA		01/31/2012	5.625	971,616	0	0	0	0	0	1,713,508	12/31/2015
A5062901		JONESBORO	GA		12/31/2006	5.875	1,097,828	0	0	0	0	0	2,671,823	12/31/2015
A5062901-1		JONESBORO	GA		12/01/2014	5.950	177,311	0	0	0	0	0	431,527	12/31/2015
A6042919		JONESBORO	GA		06/29/2006	4.750	1,095,116	0	0	0	0	0	1,216,798	12/31/2015
A6042920		JONESBORO	GA		06/29/2006	4.750	935,646	0	0	0	0	0	1,606,462	12/31/2015
A6042921		JONESBORO	GA		06/30/2006	4.750	651,568	0	0	0	0	0	690,030	12/31/2015
A9081804		JONESBORO	GA		11/10/2009	7.750	86,482	0	0	0	0	0	153,459	12/31/2015
B3051305		JONESBORO	GA		08/16/2013	5.625	321,844	0	0	0	0	0	531,000	12/31/2015
B2060809		KENNESAW	GA		08/30/2012	5.375	886,846	0	0	0	0	0	1,287,039	12/31/2015
B4111101		KENNESAW	GA		01/23/2015	4.500	379,607	0	0	0	0	0	521,136	12/31/2015
B5060301		KENNESAW	GA		08/27/2015	4.250	616,678	0	0	0	0	0	1,027,430	12/31/2015
B6051107		KENNESAW	GA		07/22/2016	4.250	2,225,882	0	0	0	0	0	3,448,305	07/22/2016
B6051108		KENNESAW	GA		07/22/2016	4.250	755,209	0	0	0	0	0	1,175,067	07/22/2016
B6052704		KENNESAW	GA		08/12/2016	3.875	1,432,974	0	0	0	0	0	2,160,998	08/12/2016
B0062504		KINGSLAND	GA		09/17/2010	6.375	390,178	0	0	0	0	0	821,600	12/31/2015
A8020702		LAVONIA	GA		04/04/2008	4.250	230,729	0	0	0	0	0	305,676	12/31/2015
A3091102		LAWRENCEVILLE	GA		12/17/2003	6.750	120,656	0	0	0	0	0	1,567,230	12/31/2015
A7080208		LAWRENCEVILLE	GA		09/28/2007	6.875	686,036	0	0	0	0	0	1,002,150	12/31/2015
B0020105		LAWRENCEVILLE	GA		03/31/2010	6.550	939,631	0	0	0	0	0	1,544,176	12/31/2015
B1041901		LAWRENCEVILLE	GA		05/31/2011	4.250	712,554	0	0	0	0	0	2,741,823	12/31/2015
B3121802		LAWRENCEVILLE	GA		02/26/2014	5.000	952,006	0	0	0	0	0	1,166,560	12/31/2015
B4060501		LAWRENCEVILLE	GA		09/12/2014	5.500	426,429	0	0	0	0	0	1,001,728	12/31/2015
B5041508		LAWRENCEVILLE	GA		07/21/2015	4.125	1,429,472	0	0	0	0	0	2,138,992	12/31/2015
B5050605		LAWRENCEVILLE	GA		07/15/2015	4.000	2,082,382	0	0	0	0	0	3,261,120	12/31/2015
B4111005		LILBURN	GA		01/29/2015	4.250	2,556,934	0	0	0	0	0	4,273,632	12/31/2015
A5080804		LITHIA SPRINGS	GA		12/31/2006	5.750	111,067	0	0	0	0	0	1,336,710	12/31/2015
B3041503		LITHIA SPRINGS	GA		06/21/2013	4.750	473,863	0	0	0	0	0	737,800	12/31/2015

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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
B4121101		LITHIA SPRINGS	GA		02/19/2015	4.500	906,293	0	0	0	0	0	1,232,470	12/31/2015
B5021102		LITHIA SPRINGS	GA		04/22/2015	4.250	531,543	0	0	0	0	0	748,134	12/31/2015
A7082406		LITHONIA	GA		10/31/2007	6.500	788,496	0	0	0	0	0	911,651	12/31/2015
A9081808		LITHONIA	GA		11/10/2009	7.750	69,875	0	0	0	0	0	256,979	12/31/2015
B2102401	CF	LITHONIA	GA		12/28/2012	4.750	1,455,115	0	0	0	0	0	2,772,462	12/31/2015
B3071701		LITHONIA	GA		10/10/2013	5.500	283,169	0	0	0	0	0	393,107	12/31/2015
A7080216		LOCUST GROVE	GA		09/28/2007	6.875	1,211,146	0	0	0	0	0	1,710,000	12/31/2015
A3071604		MABLETON	GA		10/10/2003	6.000	874,215	0	0	0	0	0	1,874,000	12/31/2015
A7081303		MABLETON	GA		11/20/2007	6.750	309,776	0	0	0	0	0	587,520	12/31/2015
A8072811		MABLETON	GA		09/18/2008	7.375	731,986	0	0	0	0	0	1,140,870	12/31/2015
A3071601		MACON	GA		10/06/2003	6.375	76,756	0	0	0	0	0	642,600	12/31/2015
A4110404		MACON	GA		01/26/2005	5.750	381,675	0	0	0	0	0	689,010	12/31/2015
A6101418		MACON	GA		01/29/2007	6.250	327,093	0	0	0	0	0	1,111,800	12/31/2015
A7062705		MACON	GA		08/23/2007	6.875	890,560	0	0	0	0	0	465,120	09/09/2016
B0090210		MACON	GA		11/18/2010	4.500	430,965	0	0	0	0	0	526,110	11/30/2016
B4072401		MACON	GA		09/24/2014	4.875	203,644	0	0	0	0	0	857,948	12/31/2015
B5041401		MACON	GA		06/25/2015	4.250	2,049,409	0	0	0	0	0	2,817,685	12/31/2015
B6042708		MACON	GA		07/15/2016	4.250	2,270,200	0	0	0	0	0	3,658,968	07/15/2016
A7100103		MARIETTA	GA		04/25/2008	6.750	274,410	0	0	0	0	0	548,680	12/31/2015
A7120303		MARIETTA	GA		01/30/2008	5.000	5,067,909	0	0	0	0	0	5,213,945	12/31/2015
A8092201		MARIETTA	GA		10/30/2008	5.500	2,763,090	0	0	0	0	0	7,319,730	12/31/2015
A9031001		MARIETTA	GA		05/06/2009	7.375	608,529	0	0	0	0	0	1,094,840	12/31/2015
B2061902		MARIETTA	GA		08/24/2012	4.750	970,459	0	0	0	0	0	1,420,263	12/31/2015
B2062001		MARIETTA	GA		09/24/2012	5.250	876,541	0	0	0	0	0	1,490,206	12/31/2015
B3030801		MARIETTA	GA		05/14/2013	4.125	719,987	0	0	0	0	0	1,134,814	12/31/2015
B3040902		MARIETTA	GA		06/28/2013	4.750	551,036	0	0	0	0	0	1,073,375	12/31/2015
B3062502		MARIETTA	GA		09/12/2013	4.875	187,018	0	0	0	0	0	324,865	12/31/2015
B5102301		MARIETTA	GA		01/08/2016	4.250	1,458,913	0	0	0	0	0	2,026,288	01/08/2016
B6052302		MARIETTA	GA		08/03/2016	4.500	639,523	0	0	0	0	0	885,785	08/03/2016
B6091201		MARIETTA	GA		10/28/2016	4.125	1,435,004	0	0	0	0	0	1,919,840	10/28/2016
B0042802	CF	MARTINEZ	GA		07/30/2010	6.875	1,273,241	0	0	0	0	0	2,353,152	12/31/2015
B0060102	CF	MARTINEZ	GA		08/31/2010	6.500	2,179,080	0	0	0	0	0	3,477,623	12/31/2015
B0060104		MARTINEZ	GA		08/31/2010	6.500	1,961,195	0	0	0	0	0	4,203,302	12/31/2015
B4031001		MARTINEZ	GA		05/13/2014	5.375	283,154	0	0	0	0	0	438,090	12/31/2015
A6042922		MCDONOUGH	GA		06/30/2006	4.750	530,120	0	0	0	0	0	1,034,594	12/31/2015
A6042923		MCDONOUGH	GA		06/30/2006	4.750	807,435	0	0	0	0	0	1,486,496	12/31/2015
A6042924		MCDONOUGH	GA		07/27/2006	4.750	383,375	0	0	0	0	0	713,844	12/31/2015
B6063001		MONROE	GA		09/09/2016	4.125	2,486,050	0	0	0	0	0	3,325,754	09/09/2016
B6080101		MONROE	GA		10/14/2016	4.375	708,692	0	0	0	0	0	1,057,900	10/14/2016
A8020602		MORROW	GA		03/17/2008	6.250	306,361	0	0	0	0	0	440,895	12/31/2015
W5100101		MORROW	GA		11/16/2015	6.250	5,610,000	0	0	0	0	0	9,322,000	12/31/2015
B6072102		MOULTRIE	GA		10/06/2016	4.375	1,026,809	0	0	0	0	0	1,699,740	10/06/2016
A8030502		NEWNAN	GA		06/05/2008	6.125	221,110	0	0	0	0	0	339,456	12/31/2015
A3021405		NORCROSS	GA		04/24/2003	6.500	395,066	0	0	0	0	0	906,780	12/31/2015
A7022007		NORCROSS	GA		04/16/2007	6.375	686,476	0	0	0	0	0	1,580,490	12/31/2015
A8072809		NORCROSS	GA		09/25/2008	7.375	731,986	0	0	0	0	0	991,440	12/31/2015
B2082801	CF	NORCROSS	GA		10/30/2012	5.000	1,595,442	0	0	0	0	0	2,085,815	12/31/2015
B3070301		NORCROSS	GA		09/03/2013	4.375	1,904,171	0	0	0	0	0	3,314,356	12/31/2015
B4061302		PEACHTREE CITY	GA		07/30/2014	4.000	285,165	0	0	0	0	0	430,164	12/31/2015
B6022202		PEACHTREE CITY	GA		04/27/2016	4.750	1,207,416	0	0	0	0	0	1,959,080	04/27/2016
A9123002		POOLER	GA		03/22/2010	7.000	761,236	0	0	0	0	0	1,298,880	11/03/2016
A6042925		POWDER SPRINGS	GA		06/30/2006	4.750	647,960	0	0	0	0	0	893,882	12/31/2015
A6042926		REX	GA		06/30/2006	4.750	568,302	0	0	0	0	0	967,846	12/31/2015
A4012604		RICHMOND HILL	GA		04/20/2004	6.000	148,700	0	0	0	0	0	805,000	12/31/2015
A5083102		RINGGOLD	GA		12/31/2006	6.000	96,955	0	0	0	0	0	352,410	12/31/2015
A6100712		RINGGOLD	GA		11/29/2006	6.200	328,943	0	0	0	0	0	713,148	12/31/2015
A9081807		RIVERDALE	GA		11/10/2009	7.750	54,172	0	0	0	0	0	231,749	12/31/2015
B2071204		RIVERDALE	GA		09/05/2012	5.500	1,046,513	0	0	0	0	0	1,761,594	12/31/2015
B3082304		RIVERDALE	GA		10/30/2013	6.000	587,471	0	0	0	0	0	755,015	12/31/2015
B2022803		ROCKMART	GA		04/30/2012	5.625	468,419	0	0	0	0	0	654,900	12/31/2015
A6100701		ROME	GA		11/30/2006	6.200	290,009	0	0	0	0	0	954,348	12/31/2015

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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
A6100702		ROME	GA		11/30/2006	6.200	212,140	0	0	0	0	0	519,384	12/31/2015
A6100707		ROME	GA		11/29/2006	6.200	279,342	0	0	0	0	0	718,776	12/31/2015
A6100710		ROME	GA		11/29/2006	6.200	290,009	0	0	0	0	0	963,996	12/31/2015
A6100711		ROME	GA		11/29/2006	6.200	328,943	0	0	0	0	0	867,516	12/31/2015
A6100717		ROME	GA		11/29/2006	6.200	300,676	0	0	0	0	0	332,052	12/31/2015
A6100718		ROME	GA		11/29/2006	6.200	265,208	0	0	0	0	0	714,756	12/31/2015
A6101401		ROME	GA		01/26/2007	6.250	61,197	0	0	0	0	0	119,340	12/31/2015
A6101402		ROME	GA		01/26/2007	6.250	119,040	0	0	0	0	0	215,730	12/31/2015
A6101403		ROME	GA		01/26/2007	6.250	75,105	0	0	0	0	0	342,720	12/31/2015
A6101404		ROME	GA		01/26/2007	6.250	112,085	0	0	0	0	0	338,640	12/31/2015
A6101405		ROME	GA		01/26/2007	6.250	72,815	0	0	0	0	0	223,380	12/31/2015
A6101406		ROME	GA		01/26/2007	6.250	58,906	0	0	0	0	0	211,650	12/31/2015
A6101407		ROME	GA		01/26/2007	6.250	37,372	0	0	0	0	0	204,000	12/31/2015
A6101408		ROME	GA		01/26/2007	6.250	104,460	0	0	0	0	0	339,660	12/31/2015
A6101409		ROME	GA		01/26/2007	6.250	54,521	0	0	0	0	0	164,220	12/31/2015
A6101410		ROME	GA		02/27/2007	6.375	124,759	0	0	0	0	0	193,800	12/31/2015
A6101412		ROME	GA		02/27/2007	6.250	141,048	0	0	0	0	0	420,240	12/31/2015
A6101416		ROME	GA		01/31/2007	6.250	122,754	0	0	0	0	0	452,370	12/31/2015
A6101423		ROME	GA		01/30/2007	6.250	46,225	0	0	0	0	0	230,520	12/31/2015
A6101424		ROME	GA		01/30/2007	6.250	72,815	0	0	0	0	0	145,350	12/31/2015
A6101427		ROME	GA		01/30/2007	6.250	60,051	0	0	0	0	0	254,490	12/31/2015
A6101428		ROME	GA		01/30/2007	6.250	229,783	0	0	0	0	0	773,160	12/31/2015
A6101430		ROME	GA		01/30/2007	6.250	265,814	0	0	0	0	0	579,870	12/31/2015
A6101431		ROME	GA		02/27/2007	6.250	64,437	0	0	0	0	0	257,040	12/31/2015
A6101432		ROME	GA		01/31/2007	6.250	271,623	0	0	0	0	0	503,370	12/31/2015
A6101433		ROME	GA		01/30/2007	6.250	73,960	0	0	0	0	0	158,610	12/31/2015
A6101434		ROME	GA		01/30/2007	6.250	69,296	0	0	0	0	0	125,970	12/31/2015
A6101435		ROME	GA		01/30/2007	6.250	87,590	0	0	0	0	0	239,190	12/31/2015
A6121601		ROME	GA		02/27/2007	6.250	36,242	0	0	0	0	0	122,400	12/31/2015
A6121603		ROME	GA		02/27/2007	6.250	38,646	0	0	0	0	0	193,290	12/31/2015
A6121604		ROME	GA		02/27/2007	6.250	169,841	0	0	0	0	0	468,690	12/31/2015
A6121606		ROME	GA		02/27/2007	6.250	40,288	0	0	0	0	0	86,190	12/31/2015
A6121607		ROME	GA		02/28/2007	6.250	79,614	0	0	0	0	0	414,459	12/31/2015
A6121607-1		ROME	GA		10/16/2014	6.250	63,123	0	0	0	0	0	328,611	12/31/2015
A6121609		ROME	GA		02/27/2007	6.250	77,291	0	0	0	0	0	200,940	12/31/2015
A6121610		ROME	GA		02/27/2007	6.250	59,710	0	0	0	0	0	165,240	12/31/2015
A6121614		ROME	GA		02/27/2007	6.250	51,500	0	0	0	0	0	267,750	12/31/2015
A6121615		ROME	GA		02/27/2007	6.250	45,856	0	0	0	0	0	92,000	12/31/2015
A6121616		ROME	GA		02/27/2007	6.250	46,017	0	0	0	0	0	72,000	12/31/2015
A6121617		ROME	GA		02/28/2007	6.250	56,227	0	0	0	0	0	142,800	12/31/2015
A6121618		ROME	GA		02/27/2007	6.250	99,517	0	0	0	0	0	203,490	12/31/2015
A6121619		ROME	GA		02/27/2007	6.250	35,081	0	0	0	0	0	201,960	12/31/2015
A6121621		ROME	GA		02/27/2007	6.250	76,130	0	0	0	0	0	251,430	12/31/2015
A7032107		ROME	GA		06/28/2007	6.000	366,745	0	0	0	0	0	782,340	12/31/2015
B1020701		ROME	GA		04/28/2011	4.500	3,198,623	0	0	0	0	0	5,002,328	12/31/2015
B4120801		ROME	GA		05/29/2015	6.250	358,268	0	0	0	0	0	662,429	12/31/2015
B4120801-1		ROME	GA		09/30/2015	6.250	96,849	0	0	0	0	0	179,071	12/31/2015
A7082409		ROSWELL	GA		11/26/2007	4.500	272,011	0	0	0	0	0	391,190	12/31/2015
A8070303		ROSWELL	GA		08/28/2008	6.625	258,447	0	0	0	0	0	483,266	12/31/2015
B0051403		ROSWELL	GA		06/30/2010	6.250	890,074	0	0	0	0	0	1,811,216	12/31/2015
B3062501		ROSWELL	GA		09/12/2013	4.875	621,611	0	0	0	0	0	1,055,488	12/31/2015
B6041801		ROSWELL	GA		06/30/2016	4.250	958,361	0	0	0	0	0	1,742,274	06/30/2016
B6062101		ROSWELL	GA		09/02/2016	4.125	1,096,786	0	0	0	0	0	1,896,656	09/02/2016
B6092801		ROSWELL	GA		12/08/2016	4.500	2,275,000	0	0	0	0	0	3,156,000	12/08/2016
B3030802		SANDY SPRINGS	GA		05/03/2013	4.375	1,236,470	0	0	0	0	0	1,826,310	12/31/2015
A7120401		SAVANNAH	GA		01/31/2008	6.500	275,634	0	0	0	0	0	841,424	12/31/2015
A9123001		SAVANNAH	GA		03/23/2010	7.000	954,481	0	0	0	0	0	1,649,758	12/31/2015
B6090103		SAVANNAH	GA		09/21/2016	4.375	767,856	0	0	0	0	0	1,029,068	09/21/2016
W5090901		SAVANNAH	GA		12/22/2015	6.750	3,841,000	0	0	0	0	0	6,680,000	12/31/2015
A6042927		SMYRNA	GA		06/30/2006	4.750	1,074,378	0	0	0	0	0	2,146,760	12/31/2015
A7060404		SMYRNA	GA		08/14/2007	6.375	415,403	0	0	0	0	0	644,640	12/31/2015

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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
A8012901		SMYRNA	GA		04/04/2008	5.750	930,498	0	0	0	0	0	932,633	12/31/2015
A8120504		SMYRNA	GA		02/02/2009	4.250	588,767	0	0	0	0	0	2,127,980	12/31/2015
B2052906		SMYRNA	GA		07/31/2012	4.625	409,073	0	0	0	0	0	925,696	12/31/2015
B3082305		SMYRNA	GA		10/30/2013	5.750	133,594	0	0	0	0	0	198,939	12/31/2015
B4012301		SMYRNA	GA		03/27/2014	4.375	235,419	0	0	0	0	0	429,286	12/31/2015
B4062003		SMYRNA	GA		09/25/2014	4.750	542,544	0	0	0	0	0	1,052,324	12/31/2015
A3040202	CF	STATESBORO	GA		06/17/2003	4.375	1,207,485	0	0	0	0	0	3,287,000	12/31/2015
A6101417		STATESBORO	GA		01/29/2007	6.250	119,040	0	0	0	0	0	402,390	12/31/2015
B1122102		STOCKBRIDGE	GA		03/01/2012	5.750	912,738	0	0	0	0	0	1,835,278	12/31/2015
A3110302		STONE MOUNTAIN	GA		01/20/2004	5.250	409,968	0	0	0	0	0	901,000	12/31/2015
A8082803		STONE MOUNTAIN	GA		10/29/2008	4.250	461,666	0	0	0	0	0	847,896	12/31/2015
A9081806		STONE MOUNTAIN	GA		11/10/2009	7.750	79,506	0	0	0	0	0	153,719	12/31/2015
B0042102		STONE MOUNTAIN	GA		06/01/2010	7.250	616,604	0	0	0	0	0	1,554,146	12/31/2015
B6051106		STONE MOUNTAIN	GA		07/22/2016	4.250	715,461	0	0	0	0	0	1,127,808	07/22/2016
A8053003		SUGAR HILL	GA		08/15/2008	6.625	919,887	0	0	0	0	0	1,199,581	12/31/2015
A6101413		SUMMERVILLE	GA		01/31/2007	6.250	84,072	0	0	0	0	0	321,810	12/31/2015
A2121704		SUWANEE	GA		02/26/2003	4.750	393,697	0	0	0	0	0	1,069,200	12/31/2015
A7022106		SUWANEE	GA		04/24/2007	6.375	960,645	0	0	0	0	0	1,189,320	12/31/2015
B2100101		SUWANEE	GA		12/06/2012	5.250	523,106	0	0	0	0	0	1,032,444	12/31/2015
B4080105		SUWANEE	GA		09/30/2014	4.500	1,263,364	0	0	0	0	0	1,724,632	12/31/2015
B5111703		SUWANEE	GA		01/29/2016	4.250	620,812	0	0	0	0	0	1,021,438	01/29/2016
B6061501		SUWANEE	GA		08/10/2016	4.375	1,326,106	0	0	0	0	0	1,801,915	08/10/2016
B5112401		SYLVANIA	GA		02/26/2016	4.750	364,795	0	0	0	0	0	596,820	02/26/2016
A7082205		TIFTON	GA		10/18/2007	6.500	764,117	0	0	0	0	0	894,080	12/31/2015
B2110726		TIFTON	GA		12/28/2012	4.875	109,698	0	0	0	0	0	182,784	12/31/2015
B0111504		TUCKER	GA		12/28/2010	5.750	1,113,762	0	0	0	0	0	2,299,080	12/31/2015
B4091903		TUCKER	GA		11/24/2014	4.500	148,356	0	0	0	0	0	216,154	12/31/2015
B5021103		TUCKER	GA		03/27/2015	3.875	760,604	0	0	0	0	0	1,063,920	12/31/2015
A7080218		UNION CITY	GA		09/28/2007	6.875	998,919	0	0	0	0	0	1,656,000	12/31/2015
B1092907		UNION CITY	GA		12/19/2011	5.625	525,518	0	0	0	0	0	755,876	12/31/2015
B2072002		UNION CITY	GA		10/24/2012	5.125	919,002	0	0	0	0	0	1,669,488	12/31/2015
B1061703		VILLA RICA	GA		08/19/2011	5.750	569,974	0	0	0	0	0	844,272	12/31/2015
A7120305		WARNER ROBINS	GA		02/08/2008	6.150	899,806	0	0	0	0	0	1,186,056	12/31/2015
B2100207		WARNER ROBINS	GA		12/28/2012	4.625	400,393	0	0	0	0	0	579,054	12/31/2015
B3122004		WARNER ROBINS	GA		03/11/2014	5.375	395,219	0	0	0	0	0	667,128	12/31/2015
B4030602		WARNER ROBINS	GA		06/11/2014	4.875	740,553	0	0	0	0	0	1,481,708	12/31/2015
B6032305		WARNER ROBINS	GA		05/24/2016	4.375	1,288,992	0	0	0	0	0	1,803,533	05/24/2016
A8012301		WATKINSVILLE	GA		03/24/2008	6.000	974,524	0	0	0	0	0	1,146,327	12/31/2015
A8030503		WATKINSVILLE	GA		06/19/2008	6.125	216,283	0	0	0	0	0	313,931	12/31/2015
A8030504		WATKINSVILLE	GA		06/30/2008	6.125	269,678	0	0	0	0	0	391,170	12/31/2015
B3062801		WATKINSVILLE	GA		09/27/2013	4.375	368,510	0	0	0	0	0	1,025,164	12/31/2015
B2041211		WAYCROSS	GA		08/13/2012	5.250	486,191	0	0	0	0	0	858,026	12/31/2015
A8072808		WINDER	GA		09/18/2008	7.375	688,868	0	0	0	0	0	1,666,170	12/31/2015
A7092601		WOODSTOCK	GA		12/13/2007	6.625	741,251	0	0	0	0	0	1,670,622	12/31/2015
A8012304		WOODSTOCK	GA		04/22/2008	6.000	2,869,749	0	0	0	0	0	3,376,000	12/31/2015
B2060810		WOODSTOCK	GA		07/31/2012	5.375	149,746	0	0	0	0	0	295,596	12/31/2015
B2122802		WOODSTOCK	GA		02/26/2013	4.125	752,457	0	0	0	0	0	1,296,945	12/31/2015
B3081903		WOODSTOCK	GA		10/04/2013	5.125	668,566	0	0	0	0	0	1,007,177	12/31/2015
B4091901		WOODSTOCK	GA		12/11/2014	4.625	1,887,959	0	0	0	0	0	2,569,023	12/31/2015
B5041402		WOODSTOCK	GA		07/10/2015	4.500	1,976,473	0	0	0	0	0	4,722,432	12/31/2015
A3092502		COUNCIL BLUFFS	IA		12/12/2003	6.500	72,498	0	0	0	0	0	271,320	12/31/2015
B3031804		COUNCIL BLUFFS	IA		05/30/2013	4.125	1,330,106	0	0	0	0	0	4,120,015	12/31/2015
A7121901		DES MOINES	IA		02/08/2008	6.750	164,649	0	0	0	0	0	279,347	12/31/2015
B3041504		DES MOINES	IA		06/03/2013	4.125	1,193,802	0	0	0	0	0	2,078,220	12/31/2015
B6090102		INDIANOLA	IA		10/21/2016	4.500	779,587	0	0	0	0	0	1,040,860	10/21/2016
A7060102		MARSHALLTOWN	IA		08/10/2007	6.250	1,258,265	0	0	0	0	0	2,126,700	12/31/2015
A4033009		AMMON	ID		12/31/2006	6.000	337,697	0	0	0	0	0	690,540	12/31/2015
A4030503		BOISE	ID		12/31/2006	5.875	911,489	0	0	0	0	0	2,602,020	12/31/2015
A7100203		BOISE	ID		12/20/2007	6.500	418,316	0	0	0	0	0	286,110	12/31/2015
A8021403		BOISE	ID		04/08/2008	6.000	419,328	0	0	0	0	0	1,049,462	12/31/2015
A8111102		BOISE	ID		01/20/2009	7.250	280,280	0	0	0	0	0	449,904	12/31/2015

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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
A9122202		BOISE	ID		03/12/2010	6.875	739,249	0	0	0	0	0	714,384	12/31/2015
B2060501		BOISE	ID		08/02/2012	4.875	212,098	0	0	0	0	0	329,664	12/31/2015
B2070305		BOISE	ID		09/06/2012	5.000	686,313	0	0	0	0	0	1,071,010	12/31/2015
B4120803		BOISE	ID		01/30/2015	4.375	4,052,538	0	0	0	0	0	6,294,288	12/31/2015
B6041402		BOISE	ID		05/13/2016	4.500	1,837,136	0	0	0	0	0	2,478,465	05/13/2016
B1082502		COEUR D ALENE	ID		12/22/2011	5.500	4,696,401	0	0	0	0	0	8,113,490	12/31/2015
B5100801		COEUR DALENE	ID		02/10/2016	4.750	260,382	0	0	0	0	0	510,300	02/10/2016
A8052003		EAGLE	ID		08/13/2008	6.650	296,310	0	0	0	0	0	203,918	12/31/2015
B5120101		EAGLE	ID		01/29/2016	4.750	329,002	0	0	0	0	0	486,794	01/29/2016
B2061904	CF	GARDEN CITY	ID		09/26/2012	4.625	2,919,069	0	0	0	0	0	4,813,084	12/31/2015
B0042703	CF	GRANGEVILLE	ID		06/24/2010	7.500	982,456	0	0	0	0	0	1,842,786	12/31/2015
B5121401		HAYDEN	ID		05/03/2016	4.750	565,687	0	0	0	0	0	787,793	05/03/2016
A7012902		IDAHO FALLS	ID		04/05/2007	6.250	532,467	0	0	0	0	0	897,090	12/31/2015
B4121504		IDAHO FALLS	ID		01/30/2015	5.250	650,014	0	0	0	0	0	932,448	12/31/2015
A9022706		KETCHUM	ID		05/21/2009	4.500	1,153,020	0	0	0	0	0	1,851,835	12/31/2015
A6072502		MERIDIAN	ID		12/07/2006	6.875	400,820	0	0	0	0	0	726,750	12/31/2015
A2122603		NAMPA	ID		02/26/2003	4.750	257,516	0	0	0	0	0	1,067,780	12/31/2015
A7012905		NAMPA	ID		04/30/2007	6.375	400,235	0	0	0	0	0	375,870	12/31/2015
A4033010		POCATELLO	ID		06/22/2005	6.510	599,287	0	0	0	0	0	1,389,750	12/31/2015
A7030108		POCATELLO	ID		04/30/2007	5.250	1,032,869	0	0	0	0	0	2,377,620	12/31/2015
A9100101		POCATELLO	ID		12/10/2009	4.000	1,115,355	0	0	0	0	0	2,381,476	12/31/2015
B5110602		POCATELLO	ID		01/15/2016	4.500	419,592	0	0	0	0	0	658,416	01/15/2016
A7101901		POST FALLS	ID		11/28/2007	6.500	1,038,246	0	0	0	0	0	990,201	12/31/2015
B1060802	CF	ALGONQUIN	IL		09/09/2011	6.125	1,173,247	0	0	0	0	0	2,153,976	12/31/2015
A5012901		ALTON	IL		04/28/2005	6.625	157,061	0	0	0	0	0	311,554	12/22/2016
A5012901-1		ALTON	IL		12/22/2016	4.500	110,627	0	0	0	0	0	219,446	12/22/2016
B0120302		ARLINGTON HEIGHTS	IL		02/25/2011	6.375	1,026,361	0	0	0	0	0	1,341,000	12/31/2015
B1022405		ARLINGTON HEIGHTS	IL		05/31/2011	4.500	807,617	0	0	0	0	0	1,205,125	12/31/2015
B1031605		ARLINGTON HEIGHTS	IL		06/08/2011	6.125	1,453,150	0	0	0	0	0	1,933,130	12/31/2015
A4091501		AURORA	IL		12/31/2006	6.500	330,999	0	0	0	0	0	871,590	12/31/2015
B3051708		BEDFORD	IL		07/25/2013	4.750	446,613	0	0	0	0	0	771,256	12/31/2015
B4031205		BENSENVILLE	IL		05/30/2014	4.875	257,985	0	0	0	0	0	482,970	12/31/2015
B5052003		BERKELEY	IL		08/19/2015	4.500	1,833,467	0	0	0	0	0	2,566,600	12/31/2015
A9092502		BOLINGBROOK	IL		12/15/2009	7.750	1,516,105	0	0	0	0	0	2,626,100	12/31/2015
B4031203		BOURBONNAIS	IL		06/10/2014	4.750	475,896	0	0	0	0	0	591,078	12/31/2015
B5022712		BRADLEY	IL		05/07/2015	4.500	846,897	0	0	0	0	0	1,154,310	12/31/2015
A2062602		BRIDGEVIEW	IL		09/11/2002	7.375	339,555	0	0	0	0	0	1,649,000	12/31/2015
B2090501		BUFFALO GROVE	IL		11/28/2012	4.500	898,925	0	0	0	0	0	1,841,070	12/31/2015
B6020802		BURR RIDGE	IL		04/22/2016	4.750	782,419	0	0	0	0	0	1,058,760	04/22/2016
B5110603		CAHOKIA	IL		01/22/2016	4.250	2,107,380	0	0	0	0	0	3,313,772	01/22/2016
B4011401		CALUMET CITY	IL		03/11/2014	4.375	1,009,189	0	0	0	0	0	1,457,148	12/31/2015
A7040608		CHAMPAIGN	IL		06/18/2007	5.750	422,213	0	0	0	0	0	471,240	12/31/2015
A7040609		CHAMPAIGN	IL		06/18/2007	6.375	290,656	0	0	0	0	0	683,910	12/31/2015
A4051004		CHANNAHON	IL		12/31/2006	6.375	304,746	0	0	0	0	0	2,617,830	12/31/2015
A2121703		CHICAGO	IL		02/28/2003	6.625	465,926	0	0	0	0	0	2,081,000	12/31/2015
A7022807		CHICAGO	IL		05/24/2007	5.950	495,858	0	0	0	0	0	881,790	12/31/2015
A7022808		CHICAGO	IL		05/24/2007	5.950	1,090,904	0	0	0	0	0	1,551,420	12/31/2015
A7030703		CHICAGO	IL		05/29/2007	5.750	1,616,893	0	0	0	0	0	2,593,860	12/31/2015
A8022107		CHICAGO	IL		05/19/2008	6.125	2,872,530	0	0	0	0	0	4,525,353	12/31/2015
A8071805		CHICAGO	IL		09/17/2008	4.375	162,757	0	0	0	0	0	224,206	12/31/2015
A9061701		CHICAGO	IL		09/03/2009	6.000	349,148	0	0	0	0	0	603,589	12/31/2015
A90617013		CHICAGO	IL		08/31/2010	6.000	807,117	0	0	0	0	0	1,395,304	12/31/2015
B0060404		CHICAGO	IL		08/19/2010	6.125	974,098	0	0	0	0	0	1,749,581	12/31/2015
B0060802		CHICAGO	IL		09/30/2010	6.750	917,238	0	0	0	0	0	2,716,000	12/31/2015
B1030107	CF	CHICAGO	IL		05/12/2011	6.500	1,432,760	0	0	0	0	0	2,196,342	12/31/2015
B1041202		CHICAGO	IL		06/30/2011	6.500	1,380,704	0	0	0	0	0	1,732,694	12/31/2015
B1041202-1		CHICAGO	IL		12/03/2015	4.625	514,542	0	0	0	0	0	645,717	12/31/2015
B1041303		CHICAGO	IL		07/21/2011	6.000	643,250	0	0	0	0	0	846,076	12/31/2015
B1041304		CHICAGO	IL		07/29/2011	6.000	321,591	0	0	0	0	0	361,702	12/31/2015
B1061604	CF	CHICAGO	IL		08/11/2011	5.750	1,846,431	0	0	0	0	0	3,212,022	12/31/2015
B1061605		CHICAGO	IL		08/11/2011	5.750	1,886,542	0	0	0	0	0	3,304,928	12/31/2015

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B1061606		CHICAGO	IL		08/11/2011	5.750	825,059	0	0	0	0	0	1,266,900	12/31/2015
B1070607		CHICAGO	IL		01/31/2012	5.375	968,883	0	0	0	0	0	1,466,652	12/31/2015
B1070608		CHICAGO	IL		12/14/2011	5.750	554,980	0	0	0	0	0	856,960	12/31/2015
B1070609		CHICAGO	IL		12/14/2011	5.750	508,720	0	0	0	0	0	774,972	12/31/2015
B1082603		CHICAGO	IL		09/28/2011	5.625	1,405,372	0	0	0	0	0	1,990,714	12/31/2015
B1082604		CHICAGO	IL		09/28/2011	5.625	1,148,382	0	0	0	0	0	1,694,858	12/31/2015
B2012704	CF	CHICAGO	IL		04/19/2012	5.250	3,195,622	0	0	0	0	0	4,939,500	12/31/2015
B2031204	CF	CHICAGO	IL		06/21/2012	5.000	1,497,926	0	0	0	0	0	2,396,790	12/31/2015
B2032302		CHICAGO	IL		06/22/2012	5.125	754,027	0	0	0	0	0	1,223,046	12/31/2015
B2060101		CHICAGO	IL		07/26/2012	4.375	804,273	0	0	0	0	0	1,159,230	12/31/2015
B2061805		CHICAGO	IL		09/14/2012	5.000	973,158	0	0	0	0	0	1,498,048	12/31/2015
B2062901		CHICAGO	IL		07/31/2012	4.750	2,545,809	0	0	0	0	0	3,411,000	12/31/2015
B2071203		CHICAGO	IL		08/17/2012	5.125	710,389	0	0	0	0	0	917,501	12/31/2015
B2111401		CHICAGO	IL		12/31/2012	5.000	651,891	0	0	0	0	0	924,630	12/31/2015
B2111402		CHICAGO	IL		12/31/2012	5.000	355,283	0	0	0	0	0	511,224	12/31/2015
B2111403		CHICAGO	IL		12/31/2012	4.750	685,592	0	0	0	0	0	1,007,454	12/31/2015
B2111404		CHICAGO	IL		12/31/2012	4.750	747,351	0	0	0	0	0	1,058,148	12/31/2015
B3061209		CHICAGO	IL		11/26/2013	5.250	567,523	0	0	0	0	0	993,000	12/31/2015
B3081502		CHICAGO	IL		10/30/2013	4.375	342,817	0	0	0	0	0	458,490	12/31/2015
B3103012		CHICAGO	IL		01/23/2014	4.875	803,190	0	0	0	0	0	1,681,024	12/31/2015
B4031202		CHICAGO	IL		06/10/2014	4.500	327,293	0	0	0	0	0	568,685	12/31/2015
B5022502		CHICAGO	IL		05/11/2015	3.625	495,716	0	0	0	0	0	1,045,092	12/31/2015
B5052002		CHICAGO	IL		09/16/2015	4.500	829,897	0	0	0	0	0	1,141,680	12/31/2015
B6050204		CHICAGO	IL		07/11/2016	4.625	1,590,555	0	0	0	0	0	2,158,695	07/11/2016
B6072703		CHICAGO	IL		10/19/2016	4.125	885,804	0	0	0	0	0	1,192,090	10/19/2016
B6082504		CHICAGO	IL		11/04/2016	4.125	1,505,250	0	0	0	0	0	2,065,203	11/17/2016
B6092604		CHICAGO	IL		12/15/2016	4.250	1,500,000	0	0	0	0	0	2,003,000	12/15/2016
B6092605		CHICAGO	IL		12/15/2016	4.250	1,280,000	0	0	0	0	0	1,717,000	12/15/2016
A8011002		CRYSTAL LAKE	IL		03/31/2008	6.375	295,529	0	0	0	0	0	622,419	12/31/2015
B5070902		DARIEN	IL		10/22/2015	4.750	822,853	0	0	0	0	0	1,143,558	12/31/2015
B5102302		DARIEN	IL		12/08/2015	4.375	1,185,056	0	0	0	0	0	1,683,178	12/31/2015
B1032404		DOWNERS GROVE	IL		06/13/2011	4.250	855,560	0	0	0	0	0	1,501,790	12/31/2015
B3061201		DOWNERS GROVE	IL		08/29/2013	4.750	763,853	0	0	0	0	0	1,060,442	12/31/2015
B0011201		ELGIN	IL		02/26/2010	4.250	1,023,303	0	0	0	0	0	1,529,792	12/31/2015
B5111602		ELK GROVE VILLAGE	IL		03/23/2016	4.250	496,340	0	0	0	0	0	786,800	03/23/2016
A9101302		ELMHURST	IL		12/29/2009	4.375	2,180,258	0	0	0	0	0	3,196,926	12/31/2015
B2060402	CF	ELMHURST	IL		08/22/2012	4.500	2,369,270	0	0	0	0	0	3,223,545	12/31/2015
B1041106	CF	FOX RIVER GROVE	IL		06/10/2011	6.250	1,269,688	0	0	0	0	0	1,893,630	12/31/2015
B1041508		FRANKFORT	IL		08/25/2011	4.250	561,239	0	0	0	0	0	799,172	12/31/2015
A8010802		GALESBURG	IL		03/13/2008	6.375	157,848	0	0	0	0	0	129,530	12/31/2015
A9071401		GENEVA	IL		09/30/2009	8.125	1,182,458	0	0	0	0	0	1,606,842	12/31/2015
B1082207		GENEVA	IL		06/29/2012	5.500	119,509	0	0	0	0	0	145,392	12/31/2015
B6042703		GLENCOE	IL		07/28/2016	4.875	7,119,589	0	0	0	0	0	9,597,582	07/28/2016
B2091801		GLENVIEW	IL		10/25/2012	4.375	878,550	0	0	0	0	0	1,516,324	12/31/2015
B6012605		GRANITE CITY	IL		04/20/2016	4.375	2,550,319	0	0	0	0	0	4,262,920	04/20/2016
B3061210		HARWOOD HEIGHTS	IL		11/26/2013	5.250	517,595	0	0	0	0	0	879,000	12/31/2015
B0011202		HINSDALE	IL		03/26/2010	6.750	498,654	0	0	0	0	0	703,560	12/31/2015
A9042708		HOFFMAN ESTATES	IL		07/16/2009	4.750	948,456	0	0	0	0	0	955,260	12/31/2015
B4021801		HOFFMAN ESTATES	IL		05/15/2014	4.750	1,300,701	0	0	0	0	0	1,869,660	12/31/2015
A4032504		HOMEWOOD	IL		12/31/2006	4.375	248,921	0	0	0	0	0	299,880	12/31/2015
B1070610		HOMEWOOD	IL		12/14/2011	5.750	813,969	0	0	0	0	0	838,832	12/31/2015
B2032803		HUNTLEY	IL		04/26/2012	5.750	1,005,629	0	0	0	0	0	1,707,180	12/31/2015
W5040101		JOLIET	IL		07/31/2015	5.750	2,438,479	0	0	0	0	0	4,110,203	12/31/2015
B6092608		LAKE BARRINGTON	IL		12/16/2016	4.500	1,300,000	0	0	0	0	0	2,018,000	12/16/2016
B5041301		LAKE ZURICH	IL		07/15/2015	4.000	2,664,176	0	0	0	0	0	3,667,728	12/31/2015
B5041302		LAKE ZURICH	IL		07/15/2015	4.250	790,147	0	0	0	0	0	1,097,360	12/31/2015
B2012705		LOMBARD	IL		04/13/2012	5.000	739,023	0	0	0	0	0	981,980	12/31/2015
B2012706		LOMBARD	IL		04/13/2012	5.000	283,030	0	0	0	0	0	330,780	12/31/2015
B0052101		LOVES PARK	IL		07/21/2010	6.750	164,883	0	0	0	0	0	267,996	12/31/2015
B6061603		MOUNT PROSPECT	IL		09/29/2016	4.375	2,241,697	0	0	0	0	0	3,006,750	09/29/2016
B1031606		MUNDELEIN	IL		06/28/2011	6.125	1,336,812	0	0	0	0	0	1,974,900	12/31/2015

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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
B1070605		MUNDELEIN	IL		01/31/2012	5.500	825,350	0	0	0	0	0	957,900	12/31/2015
B5052001		MUNDELEIN	IL		08/19/2015	4.500	1,195,740	0	0	0	0	0	2,118,880	12/31/2015
B5080703		MUNDELEIN	IL		07/29/2016	4.375	5,903,442	0	0	0	0	0	8,299,965	07/29/2016
B4021303		NAPERVILLE	IL		05/22/2014	5.375	439,487	0	0	0	0	0	1,072,020	12/31/2015
B1061603		NILES	IL		08/11/2011	5.750	802,750	0	0	0	0	0	1,601,050	12/31/2015
B1070606		NILES	IL		01/31/2012	5.375	847,773	0	0	0	0	0	1,335,862	12/31/2015
B1110804		NILES	IL		04/20/2012	5.250	561,649	0	0	0	0	0	829,459	12/31/2015
B6030902		NILES	IL		06/10/2016	4.500	1,680,696	0	0	0	0	0	2,276,334	06/10/2016
A8031008		NORMAL	IL		06/20/2008	4.250	912,480	0	0	0	0	0	1,649,850	12/31/2015
B2061807		NORRIDGE	IL		12/27/2012	5.375	671,201	0	0	0	0	0	1,034,586	12/31/2015
B2012402		NORTHFIELD	IL		03/15/2012	4.500	602,821	0	0	0	0	0	1,373,467	12/31/2015
B3101602		O'FALLON	IL		01/13/2014	4.875	612,887	0	0	0	0	0	1,039,791	12/31/2015
B1022406		ORLAND PARK	IL		05/31/2011	4.500	1,386,725	0	0	0	0	0	1,115,793	12/31/2015
B2070205		OSWEGO	IL		09/05/2012	4.125	569,299	0	0	0	0	0	919,106	12/31/2015
A4042414		RIVERSIDE	IL		07/01/2004	6.750	661,221	0	0	0	0	0	892,182	08/31/2016
A4042414-1		RIVERSIDE	IL		04/30/2014	4.250	126,697	0	0	0	0	0	170,952	08/31/2016
A4042414-2		RIVERSIDE	IL		08/31/2016	4.500	188,888	0	0	0	0	0	254,866	08/31/2016
B2110724		ROCK ISLAND	IL		12/28/2012	4.875	694,001	0	0	0	0	0	1,158,108	12/31/2015
B3071104		ROCK ISLAND	IL		09/18/2013	4.875	395,604	0	0	0	0	0	848,966	12/31/2015
A5091501		ROCKFORD	IL		12/31/2006	6.125	98,406	0	0	0	0	0	393,720	12/31/2015
B0090208		ROLLING MEADOWS	IL		12/13/2010	4.500	701,107	0	0	0	0	0	911,000	12/31/2015
B4031206		SOUTH ELGIN	IL		05/29/2014	4.000	889,556	0	0	0	0	0	1,477,980	12/31/2015
B3080701		SOUTH HOLLAND	IL		10/30/2013	4.500	118,264	0	0	0	0	0	192,358	12/31/2015
A7013006		SPRINGFIELD	IL		04/13/2007	6.500	311,318	0	0	0	0	0	480,930	12/31/2015
B3022202		TINLEY PARK	IL		04/17/2013	4.875	1,064,737	0	0	0	0	0	1,708,717	12/31/2015
B0040702		WAUKEGAN	IL		06/21/2010	4.000	4,293,187	0	0	0	0	0	6,114,658	12/31/2015
B0071208		WEST CHICAGO	IL		10/29/2010	4.375	455,512	0	0	0	0	0	681,157	12/31/2015
B6100307		WHEELING	IL		12/12/2016	4.250	1,830,000	0	0	0	0	0	2,797,000	12/12/2016
A5021802		YORKVILLE	IL		05/06/2005	5.875	445,817	0	0	0	0	0	1,072,530	12/31/2015
A8012306		ANGOLA	IN		03/05/2008	6.125	136,329	0	0	0	0	0	153,719	12/31/2015
A2081503		BATESVILLE	IN		12/31/2006	6.625	95,602	0	0	0	0	0	378,420	12/31/2015
A7010903		BATESVILLE	IN		03/26/2007	5.500	455,363	0	0	0	0	0	473,000	12/31/2015
B3111302		BLOOMINGTON	IN		02/12/2014	5.000	9,918,155	0	0	0	0	0	11,398,000	12/31/2015
B3122606		BLUFFTON	IN		04/21/2014	5.000	722,582	0	0	0	0	0	1,338,240	12/31/2015
B0062506	CF	BROWNSBURG	IN		09/28/2010	4.250	1,913,352	0	0	0	0	0	5,592,000	12/31/2015
A8080804		CHESTERFIELD	IN		10/28/2008	7.125	478,482	0	0	0	0	0	595,840	12/31/2015
A7031903		CLARKSVILLE	IN		06/14/2007	6.125	160,025	0	0	0	0	0	578,340	12/31/2015
B3070906		COLUMBUS	IN		09/30/2013	5.250	1,041,897	0	0	0	0	0	1,692,292	12/31/2015
B6092606		EAST CHICAGO	IN		12/15/2016	4.250	875,000	0	0	0	0	0	1,172,000	12/15/2016
B3121002		EVANSVILLE	IN		03/03/2014	5.250	1,380,527	0	0	0	0	0	1,907,276	12/31/2015
B5050504		EVANSVILLE	IN		09/01/2015	4.375	770,371	0	0	0	0	0	1,199,190	12/31/2015
B1091903		FISHERS	IN		12/15/2011	5.875	899,223	0	0	0	0	0	1,543,764	12/31/2015
B3030502		FISHERS	IN		05/28/2013	4.750	361,545	0	0	0	0	0	600,576	12/31/2015
A7011905		FORT WAYNE	IN		03/30/2007	6.500	400,372	0	0	0	0	0	681,360	12/31/2015
B0082504	CF	FORT WAYNE	IN		11/30/2010	6.000	2,310,748	0	0	0	0	0	5,899,520	12/31/2015
B5072103		FORT WAYNE	IN		09/04/2015	4.750	380,719	0	0	0	0	0	570,130	12/31/2015
B6100610		FORT WAYNE	IN		12/21/2016	4.750	1,335,000	0	0	0	0	0	2,273,000	12/21/2016
A4112902		GARY	IN		02/17/2005	6.125	154,561	0	0	0	0	0	464,610	12/31/2015
B4041103		GARY	IN		07/25/2014	4.375	752,961	0	0	0	0	0	1,505,696	12/31/2015
A2081501		GREENDALE	IN		12/31/2006	6.625	204,902	0	0	0	0	0	609,960	12/31/2015
A1121301	CF	GREENFIELD	IN		04/03/2002	5.250	1,340,173	0	0	0	0	0	4,943,000	12/31/2015
A7082704		GREENSBURG	IN		11/20/2007	6.500	441,140	0	0	0	0	0	715,530	12/31/2015
B4052801		GREENWOOD	IN		10/24/2014	4.125	304,878	0	0	0	0	0	428,730	12/31/2015
B3122003		HAMMOND	IN		04/08/2014	4.375	778,741	0	0	0	0	0	1,056,210	12/31/2015
A2010203		INDIANAPOLIS	IN		04/03/2002	5.250	453,929	0	0	0	0	0	752,000	12/31/2015
A4112901		INDIANAPOLIS	IN		02/17/2005	6.125	243,236	0	0	0	0	0	699,210	12/31/2015
A5070102		INDIANAPOLIS	IN		09/01/2005	4.250	249,938	0	0	0	0	0	661,980	12/31/2015
A7102401		INDIANAPOLIS	IN		12/20/2007	6.625	404,660	0	0	0	0	0	516,120	12/31/2015
A8031006		INDIANAPOLIS	IN		06/20/2008	4.250	396,617	0	0	0	0	0	747,150	12/31/2015
A8031007		INDIANAPOLIS	IN		06/20/2008	4.250	822,033	0	0	0	0	0	1,477,980	12/31/2015
A8090802		INDIANAPOLIS	IN		11/05/2008	4.625	489,253	0	0	0	0	0	918,270	12/31/2015

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B1071104		INDIANAPOLIS	IN		09/15/2011	4.000	591,441	0	0	0	0	0	886,212	12/31/2015
B1122005		INDIANAPOLIS	IN		03/01/2012	5.375	1,290,981	0	0	0	0	0	2,025,493	08/18/2016
B1122005-1		INDIANAPOLIS	IN		08/18/2016	5.375	257,494	0	0	0	0	0	403,996	08/18/2016
B2103111		INDIANAPOLIS	IN		01/16/2013	4.750	609,373	0	0	0	0	0	1,248,995	12/31/2015
B2110705	CF	INDIANAPOLIS	IN		12/28/2012	4.875	1,393,195	0	0	0	0	0	2,326,926	12/31/2015
B3032602		INDIANAPOLIS	IN		06/25/2013	5.000	1,229,757	0	0	0	0	0	2,419,647	10/12/2016
B3032602-1		INDIANAPOLIS	IN		10/12/2016	4.625	1,159,547	0	0	0	0	0	2,281,503	10/12/2016
B3041804		INDIANAPOLIS	IN		06/10/2013	5.000	8,798,299	0	0	0	0	0	23,333,000	12/31/2015
B3052001		INDIANAPOLIS	IN		09/13/2013	5.875	289,624	0	0	0	0	0	1,193,808	12/31/2015
B3100801		INDIANAPOLIS	IN		12/13/2013	5.000	550,305	0	0	0	0	0	859,740	12/31/2015
B3112101		INDIANAPOLIS	IN		01/17/2014	4.875	535,446	0	0	0	0	0	843,938	12/31/2015
B4050504		INDIANAPOLIS	IN		07/17/2014	4.875	1,058,544	0	0	0	0	0	1,515,062	12/31/2015
B5030402		INDIANAPOLIS	IN		05/21/2015	4.375	694,789	0	0	0	0	0	1,082,370	12/31/2015
B5072102		INDIANAPOLIS	IN		10/30/2015	4.625	394,115	0	0	0	0	0	546,507	12/31/2015
B5081002		INDIANAPOLIS	IN		12/11/2015	4.500	1,214,738	0	0	0	0	0	1,756,426	12/31/2015
B6062202		INDIANAPOLIS	IN		09/09/2016	4.375	1,323,637	0	0	0	0	0	1,995,012	09/09/2016
B1022805		JEFFERSONVILLE	IN		05/09/2011	6.625	305,038	0	0	0	0	0	712,089	12/31/2015
A8082602		LAWRENCE	IN		10/30/2008	5.000	2,540,158	0	0	0	0	0	3,315,752	12/31/2015
A7091002		LEBANON	IN		12/28/2007	6.750	258,843	0	0	0	0	0	550,800	12/31/2015
B5040304		MISHAWAKA	IN		05/29/2015	4.250	1,199,347	0	0	0	0	0	1,686,666	12/31/2015
B4082801		MOORESVILLE	IN		10/09/2014	4.500	221,492	0	0	0	0	0	511,965	12/31/2015
B6031501		NEW ALBANY	IN		06/10/2016	4.625	955,117	0	0	0	0	0	1,312,704	06/10/2016
W4060501		PENDLETON	IN		07/22/2014	6.125	2,807,963	0	0	0	0	0	5,391,000	12/31/2015
B1092701		SOUTH BEND	IN		12/13/2011	5.750	550,820	0	0	0	0	0	890,274	12/31/2015
B2110717		SOUTH BEND	IN		12/28/2012	4.875	1,042,763	0	0	0	0	0	1,738,590	12/31/2015
B6100608		WARSAW	IN		12/21/2016	4.750	1,270,000	0	0	0	0	0	2,116,000	12/21/2016
B2022101		EL DORADO	KS		05/07/2012	5.250	573,814	0	0	0	0	0	1,048,173	12/31/2015
B0062202		FAIRWAY	KS		08/31/2010	3.875	578,014	0	0	0	0	0	728,914	12/31/2015
A6032707		KANSAS CITY	KS		12/31/2006	6.500	56,415	0	0	0	0	0	172,967	12/31/2015
B2110720		KANSAS CITY	KS		12/28/2012	4.875	904,866	0	0	0	0	0	1,517,250	12/31/2015
A7100201		LANSING	KS		12/13/2007	6.625	334,449	0	0	0	0	0	561,510	12/31/2015
B3042401		LEAWOOD	KS		06/28/2013	4.125	881,664	0	0	0	0	0	1,558,050	12/31/2015
A3092201		LENEXA	KS		12/16/2003	6.500	252,764	0	0	0	0	0	1,546,000	12/31/2015
A3092202		LENEXA	KS		12/31/2006	6.500	106,185	0	0	0	0	0	734,400	12/31/2015
B1030303		LENEXA	KS		05/17/2011	4.125	738,795	0	0	0	0	0	1,080,725	12/31/2015
A4042701		MERRIAM	KS		07/21/2004	6.000	224,006	0	0	0	0	0	1,231,000	12/31/2015
A5021801		OLATHE	KS		05/13/2005	5.500	164,578	0	0	0	0	0	1,523,590	12/31/2015
A6042501		OLATHE	KS		12/31/2006	4.500	275,215	0	0	0	0	0	501,840	12/31/2015
A8011802		OLATHE	KS		02/27/2008	4.500	1,752,811	0	0	0	0	0	3,987,690	12/31/2015
A8031801		OLATHE	KS		04/30/2008	4.500	665,943	0	0	0	0	0	1,208,800	12/31/2015
B3082901		OLATHE	KS		11/20/2013	5.500	917,108	0	0	0	0	0	1,318,554	12/31/2015
B3102901		OLATHE	KS		01/21/2014	4.250	572,296	0	0	0	0	0	865,636	12/31/2015
B3102902		OLATHE	KS		01/21/2014	4.250	1,064,744	0	0	0	0	0	1,574,818	12/31/2015
B5061501		OLATHE	KS		08/10/2015	4.750	457,855	0	0	0	0	0	628,015	12/31/2015
B6060102		OLATHE	KS		08/03/2016	4.500	438,324	0	0	0	0	0	598,230	08/03/2016
A2011806		OVERLAND PARK	KS		03/28/2002	7.750	18,323	0	0	0	0	0	813,000	12/31/2015
A5081702		OVERLAND PARK	KS		10/27/2005	6.625	478,268	0	0	0	0	0	697,680	12/31/2015
B1013102		SHAWNEE	KS		03/17/2011	6.125	841,996	0	0	0	0	0	1,301,010	12/31/2015
A4092703		TOPEKA	KS		12/10/2004	6.000	2,729,783	0	0	0	0	0	4,711,682	07/29/2016
A4092703-1		TOPEKA	KS		07/29/2016	6.000	115,912	0	0	0	0	0	200,068	07/29/2016
B0041901		WICHITA	KS		06/30/2010	8.250	4,443,624	0	0	0	0	0	10,028,000	12/31/2015
B6012901		WICHITA	KS		03/24/2016	4.875	877,334	0	0	0	0	0	1,241,100	03/24/2016
B4061115		ALMO	KY		08/14/2014	4.750	286,820	0	0	0	0	0	444,783	12/31/2015
B4061116		BARDWELL	KY		08/21/2014	4.750	237,635	0	0	0	0	0	363,010	12/31/2015
B4061146		BEAVER DAM	KY		08/21/2014	4.750	374,716	0	0	0	0	0	552,216	12/31/2015
B4061117		BOSTON	KY		08/28/2014	4.750	157,503	0	0	0	0	0	249,240	12/31/2015
A6032906		BOWLING GREEN	KY		12/31/2006	4.750	439,065	0	0	0	0	0	437,580	12/31/2015
A5060301		BURLINGTON	KY		10/17/2005	4.375	602,182	0	0	0	0	0	1,259,700	12/31/2015
B4061169		CADIZ	KY		10/30/2014	4.750	584,647	0	0	0	0	0	854,280	12/31/2015
B4061170		CADIZ	KY		10/30/2014	4.750	376,216	0	0	0	0	0	531,100	12/31/2015
B4061118		CAVE CITY	KY		08/12/2014	4.750	234,873	0	0	0	0	0	372,310	12/31/2015

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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
B4061125		CAVE CITY	KY		08/21/2014	4.750	268,313	0	0	0	0	0	431,808	12/31/2015
B4061119		COLUMBIA	KY		08/28/2014	4.750	300,704	0	0	0	0	0	500,835	12/31/2015
B4012103		CRESTVIEW HILLS	KY		04/23/2014	5.000	544,345	0	0	0	0	0	773,670	12/31/2015
A2081505		DRY RIDGE	KY		11/26/2002	6.750	187,496	0	0	0	0	0	540,560	12/31/2015
A8010801		ELIZABETHTOWN	KY		03/25/2008	6.875	427,800	0	0	0	0	0	2,024,879	12/31/2015
B4061120		EMINENCE	KY		09/10/2014	4.750	176,034	0	0	0	0	0	295,932	12/31/2015
A2091101		ERLANGER	KY		11/25/2002	6.625	318,588	0	0	0	0	0	1,138,830	12/31/2015
A4033022		ERLANGER	KY		06/28/2004	5.750	198,769	0	0	0	0	0	1,106,000	12/31/2015
A7022104		ERLANGER	KY		05/21/2007	6.375	361,396	0	0	0	0	0	606,900	12/31/2015
A7022105		ERLANGER	KY		05/03/2007	6.375	321,205	0	0	0	0	0	569,160	12/31/2015
A4040602		FORT MITCHELL	KY		07/07/2004	5.750	358,859	0	0	0	0	0	778,770	12/31/2015
A4032307		FORT WRIGHT	KY		06/18/2004	5.750	237,654	0	0	0	0	0	966,000	12/31/2015
A8022209		GEORGETOWN	KY		05/14/2008	6.375	571,531	0	0	0	0	0	756,189	12/31/2015
B4061121		GLASGOW	KY		08/12/2014	4.750	291,443	0	0	0	0	0	485,784	12/31/2015
B4061122		GRAND RIVERS	KY		08/14/2014	4.750	171,318	0	0	0	0	0	279,310	12/31/2015
B4061123		GREENSBURG	KY		08/21/2014	4.750	491,855	0	0	0	0	0	800,110	12/31/2015
B4061110		HANSON	KY		08/14/2014	4.375	178,973	0	0	0	0	0	330,603	12/31/2015
B4061145		HARDIN	KY		08/14/2014	4.750	337,703	0	0	0	0	0	482,151	12/31/2015
B4061124		HAWESVILLE	KY		08/21/2014	4.750	171,318	0	0	0	0	0	277,450	12/31/2015
B4061127		KEVIL	KY		08/14/2014	4.750	193,427	0	0	0	0	0	351,850	12/31/2015
B4061128		LEITCHFIELD	KY		08/21/2014	4.750	240,560	0	0	0	0	0	427,137	12/31/2015
A9082101		LEXINGTON	KY		11/06/2009	4.375	633,725	0	0	0	0	0	1,687,789	12/31/2015
A3093002		LOUISVILLE	KY		01/29/2004	6.500	210,510	0	0	0	0	0	2,251,000	12/31/2015
A6062002		LOUISVILLE	KY		12/31/2006	6.875	92,324	0	0	0	0	0	538,560	12/31/2015
A6080201		LOUISVILLE	KY		12/31/2006	4.500	144,894	0	0	0	0	0	251,940	12/31/2015
B4061151		LOUISVILLE	KY		08/28/2014	4.750	208,651	0	0	0	0	0	316,426	12/31/2015
B3093003		MADISONVILLE	KY		03/05/2014	5.750	540,190	0	0	0	0	0	886,578	12/31/2015
B4061129		MAGNOLIA	KY		08/21/2014	4.750	240,560	0	0	0	0	0	416,238	12/31/2015
B4061131		MAYFIELD	KY		08/14/2014	4.750	176,841	0	0	0	0	0	283,030	12/31/2015
B4061132		MILTON	KY		08/28/2014	4.750	231,299	0	0	0	0	0	400,149	12/31/2015
B3121003		OWENSBORO	KY		02/25/2014	4.375	501,508	0	0	0	0	0	843,824	12/31/2015
B4061111		OWENSBORO	KY		08/21/2014	4.375	218,994	0	0	0	0	0	458,796	12/31/2015
B4061165		OWENTON	KY		09/10/2014	5.125	343,201	0	0	0	0	0	479,024	12/31/2015
B4061171		PADUCAH	KY		10/30/2014	5.125	389,350	0	0	0	0	0	562,740	12/31/2015
B4061133		PEMBROKE	KY		08/21/2014	4.750	146,449	0	0	0	0	0	253,580	12/31/2015
A4091004		RADCLIFF	KY		12/10/2004	6.000	401,066	0	0	0	0	0	648,720	12/31/2015
B4061134		RUSSELL SPRINGS	KY		08/28/2014	4.750	171,318	0	0	0	0	0	270,010	12/31/2015
B4061135		SALEM	KY		08/14/2014	4.750	231,299	0	0	0	0	0	383,022	12/31/2015
B4061136		SCOTTSVILLE	KY		08/12/2014	4.750	171,318	0	0	0	0	0	263,500	12/31/2015
B4061137		SMITHS GROVE	KY		08/12/2014	4.750	179,611	0	0	0	0	0	280,860	12/31/2015
B4061138		SPOTTSVILLE	KY		08/21/2014	4.750	272,936	0	0	0	0	0	435,441	12/31/2015
B4061139		SPRINGFIELD	KY		08/28/2014	4.750	157,503	0	0	0	0	0	262,260	12/31/2015
B4061140		SUMMERSVILLE	KY		08/21/2014	4.750	163,025	0	0	0	0	0	244,900	12/31/2015
B4061141		UNIONTOWN	KY		08/14/2014	4.750	143,687	0	0	0	0	0	243,660	12/31/2015
B4061130		UTICA	KY		08/21/2014	4.750	263,690	0	0	0	0	0	402,744	12/31/2015
B4061142		UTICA	KY		08/21/2014	4.750	309,950	0	0	0	0	0	469,176	12/31/2015
A4032309		WALTON	KY		07/01/2004	5.750	550,253	0	0	0	0	0	1,706,000	12/31/2015
B4061143		WILLISBURG	KY		08/28/2014	4.750	300,704	0	0	0	0	0	500,316	12/31/2015
B4061144		WOODBURN	KY		08/21/2014	4.750	277,574	0	0	0	0	0	477,480	12/31/2015
B4120903		NEW ORLEANS	LA		01/30/2015	4.500	10,000,000	0	0	0	0	0	17,642,000	12/31/2015
B0030502		BOSTON	MA		05/14/2010	6.500	1,255,674	0	0	0	0	0	2,451,812	12/31/2015
A8012404		BRIDGEWATER	MA		03/26/2008	6.375	146,695	0	0	0	0	0	132,391	12/31/2015
A3052708		CHELMSFORD	MA		08/25/2003	6.125	617,868	0	0	0	0	0	2,868,000	12/31/2015
A5021702		HANOVER	MA		04/26/2005	4.500	622,429	0	0	0	0	0	1,737,000	12/31/2015
A5100506		HOLYOKE	MA		12/31/2006	4.750	193,675	0	0	0	0	0	388,620	12/31/2015
A6052604		HOLYOKE	MA		08/21/2006	4.000	286,235	0	0	0	0	0	521,730	12/31/2015
A7082703		KINGSTON	MA		11/21/2007	6.375	250,025	0	0	0	0	0	675,220	12/31/2015
A3042802		LYNN	MA		07/31/2003	6.125	846,270	0	0	0	0	0	2,058,000	12/31/2015
B0051008		MIDDLEBORO	MA		07/28/2010	4.250	165,575	0	0	0	0	0	309,948	12/31/2015
A5061304		NEW BEDFORD	MA		08/31/2005	4.500	996,096	0	0	0	0	0	1,695,000	12/31/2015
A8100101		NEW BEDFORD	MA		10/27/2008	6.875	437,794	0	0	0	0	0	926,216	12/31/2015

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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
B4022803		NORWELL	MA		05/30/2014	4.250	959,552	0	0	0	0	0	1,320,390	12/31/2015
A5012502		PEABODY	MA		04/13/2005	6.375	661,810	0	0	0	0	0	1,355,580	12/31/2015
A6070701		PLYMOUTH	MA		08/31/2006	6.625	650,405	0	0	0	0	0	757,350	12/31/2015
A5092801		QUINCY	MA		12/31/2006	5.500	218,924	0	0	0	0	0	1,036,320	12/31/2015
A6053102		SAGAMORE	MA		08/22/2006	4.250	419,095	0	0	0	0	0	629,334	12/31/2015
B6092004		SOUTH HADLEY	MA		11/08/2016	4.250	1,143,990	0	0	0	0	0	1,558,436	11/08/2016
B2121202		SPRINGFIELD	MA		05/21/2013	4.500	238,588	0	0	0	0	0	355,446	12/31/2015
A4011403		STOUGHTON	MA		03/29/2004	6.250	579,267	0	0	0	0	0	1,131,000	12/31/2015
A7011214		WORCESTER	MA		03/30/2007	6.375	279,311	0	0	0	0	0	545,190	12/31/2015
B2040908		ANNAPOLIS	MD		08/21/2012	4.750	438,664	0	0	0	0	0	591,578	12/31/2015
B3050301		ANNAPOLIS	MD		07/18/2013	4.250	2,114,014	0	0	0	0	0	2,828,030	12/31/2015
B5021804		ANNAPOLIS	MD		05/13/2015	3.875	620,531	0	0	0	0	0	2,039,826	12/31/2015
B6050401		ANNAPOLIS	MD		07/01/2016	4.000	2,733,458	0	0	0	0	0	3,855,898	07/01/2016
B2052901	CF	ARBUTUS	MD		06/27/2012	5.000	1,530,016	0	0	0	0	0	2,547,072	12/31/2015
A2081601		BALTIMORE	MD		10/31/2002	6.625	116,797	0	0	0	0	0	1,976,000	12/31/2015
A3020401		BALTIMORE	MD		05/22/2003	6.500	384,710	0	0	0	0	0	897,220	12/31/2015
A30204013		BALTIMORE	MD		09/23/2005	6.000	235,291	0	0	0	0	0	548,745	12/31/2015
A7082801		BALTIMORE	MD		12/07/2007	6.300	469,841	0	0	0	0	0	604,733	12/31/2015
B1111601		BALTIMORE	MD		01/30/2012	3.750	616,496	0	0	0	0	0	1,098,636	12/31/2015
B1122103		BALTIMORE	MD		05/17/2012	5.000	663,243	0	0	0	0	0	1,096,347	12/31/2015
B1122104		BALTIMORE	MD		05/17/2012	5.000	183,284	0	0	0	0	0	325,890	12/31/2015
B2052902	CF	BALTIMORE	MD		06/27/2012	5.000	1,583,535	0	0	0	0	0	2,572,614	12/31/2015
B2052903		BALTIMORE	MD		06/27/2012	5.000	534,976	0	0	0	0	0	962,874	12/31/2015
B2052904		BALTIMORE	MD		06/27/2012	5.000	235,363	0	0	0	0	0	467,478	12/31/2015
B2052905		BALTIMORE	MD		06/27/2012	5.000	679,399	0	0	0	0	0	1,265,814	12/31/2015
B2121101		BALTIMORE	MD		02/12/2013	4.500	642,799	0	0	0	0	0	947,546	12/31/2015
B2121705		BALTIMORE	MD		03/29/2013	4.500	2,705,946	0	0	0	0	0	3,516,948	12/31/2015
B3082302		BALTIMORE	MD		11/15/2013	3.875	1,810,294	0	0	0	0	0	3,339,072	12/31/2015
B3093009		BALTIMORE	MD		11/26/2013	4.125	1,448,227	0	0	0	0	0	2,518,254	12/31/2015
B4050801		BALTIMORE	MD		07/16/2014	4.125	1,263,016	0	0	0	0	0	2,047,140	12/31/2015
B4072402		BALTIMORE	MD		09/29/2014	3.875	329,903	0	0	0	0	0	471,191	12/31/2015
B4080602		BALTIMORE	MD		10/16/2014	4.500	2,879,518	0	0	0	0	0	4,982,010	12/31/2015
B4081302		BALTIMORE	MD		10/01/2014	4.750	543,590	0	0	0	0	0	965,340	12/31/2015
B6060202		BALTIMORE	MD		08/12/2016	4.125	969,765	0	0	0	0	0	1,313,505	08/12/2016
B6082302		BALTIMORE	MD		11/30/2016	4.250	12,198,421	0	0	0	0	0	19,035,765	11/30/2016
B6090101		BALTIMORE	MD		10/31/2016	4.250	709,021	0	0	0	0	0	958,500	10/31/2016
A3052701		BEL AIR	MD		08/28/2003	5.750	302,187	0	0	0	0	0	638,010	12/31/2015
A3052702		BEL AIR	MD		08/28/2003	5.750	311,763	0	0	0	0	0	694,620	12/31/2015
A3052704		BEL AIR	MD		08/28/2003	5.750	470,359	0	0	0	0	0	1,743,000	12/31/2015
A3110501		BEL AIR	MD		01/30/2004	6.250	679,500	0	0	0	0	0	2,085,760	12/31/2015
A3110502		BEL AIR	MD		01/30/2004	6.250	642,109	0	0	0	0	0	1,195,000	12/31/2015
A3110503		BEL AIR	MD		01/30/2004	6.250	303,281	0	0	0	0	0	446,000	12/31/2015
A3110504		BEL AIR	MD		01/30/2004	6.250	576,328	0	0	0	0	0	1,207,000	12/31/2015
A3110505		BEL AIR	MD		01/30/2004	6.250	136,406	0	0	0	0	0	308,000	12/31/2015
A3110506		BEL AIR	MD		01/30/2004	6.250	53,890	0	0	0	0	0	102,000	12/31/2015
A3110508		BEL AIR	MD		01/30/2004	6.250	893,100	0	0	0	0	0	2,270,080	12/31/2015
B1083101		BEL AIR	MD		12/13/2011	5.375	3,394,318	0	0	0	0	0	4,767,972	12/31/2015
B3093006		BEL AIR	MD		12/26/2013	5.875	390,211	0	0	0	0	0	526,510	12/31/2015
A7100902		BELTSVILLE	MD		11/30/2007	6.500	345,348	0	0	0	0	0	563,897	12/31/2015
B2071702	CF	BELTSVILLE	MD		08/16/2012	4.500	2,921,499	0	0	0	0	0	4,987,177	12/31/2015
B5091001		BELTSVILLE	MD		01/14/2016	4.500	1,098,685	0	0	0	0	0	1,498,836	01/14/2016
B2041206		BRENTWOOD	MD		07/31/2012	5.250	91,079	0	0	0	0	0	176,402	12/31/2015
B4011505		CAMBRIDGE	MD		04/18/2014	5.375	1,794,625	0	0	0	0	0	2,990,640	12/31/2015
B4040107		CAMBRIDGE	MD		06/27/2014	4.875	624,747	0	0	0	0	0	1,400,165	12/31/2015
A7022601		COLMAR MANOR	MD		05/08/2007	6.500	431,161	0	0	0	0	0	708,900	12/31/2015
B0071903		COLUMBIA	MD		09/23/2010	5.250	134,144	0	0	0	0	0	639,530	12/31/2015
A8092501		DISTRICT HEIGHTS	MD		11/04/2008	4.375	685,812	0	0	0	0	0	1,397,070	12/31/2015
B4031207		DISTRICT HEIGHTS	MD		05/30/2014	4.875	1,012,667	0	0	0	0	0	1,738,590	12/31/2015
B1012007		DUNKIRK	MD		03/10/2011	6.125	1,770,497	0	0	0	0	0	2,808,000	12/31/2015
B5121701		EDGEWOOD	MD		01/20/2016	4.250	1,877,516	0	0	0	0	0	2,683,428	01/20/2016
B1101906		ELKRIDGE	MD		01/04/2012	5.750	2,994,880	0	0	0	0	0	5,495,886	12/31/2015

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B4121001		ELKTON	MD		02/13/2015	4.625	1,422,635	0	0	0	0	0	2,554,110	12/31/2015
B2101813	CF	ELLICOTT CITY	MD		12/13/2012	4.750	1,559,654	0	0	0	0	0	2,479,722	12/31/2015
B2102402	CF	ELLICOTT CITY	MD		12/18/2012	4.875	1,497,015	0	0	0	0	0	2,109,870	12/31/2015
B2102403		ELLICOTT CITY	MD		12/18/2012	4.875	1,952,644	0	0	0	0	0	3,438,834	12/31/2015
B2102403-1		ELLICOTT CITY	MD		11/18/2014	4.875	176,646	0	0	0	0	0	311,094	12/31/2015
B6033002		FREDERICK	MD		05/26/2016	4.250	2,587,591	0	0	0	0	0	3,532,073	05/26/2016
B6092001		FREDERICK	MD		12/06/2016	4.125	1,100,000	0	0	0	0	0	1,479,000	12/06/2016
A6032908		GAITHERSBURG	MD		12/31/2006	6.375	234,368	0	0	0	0	0	548,250	12/31/2015
B2072003		GAITHERSBURG	MD		10/01/2012	4.950	637,632	0	0	0	0	0	1,963,980	12/31/2015
B5032404		GAITHERSBURG	MD		05/28/2015	4.000	2,411,440	0	0	0	0	0	3,411,918	12/31/2015
B1012006		GERMANTOWN	MD		04/25/2011	4.250	4,278,090	0	0	0	0	0	6,448,648	12/31/2015
B3030120		GERMANTOWN	MD		07/31/2013	5.250	888,703	0	0	0	0	0	1,597,824	12/31/2015
A4122203		GLEN BURNIE	MD		03/18/2005	6.000	152,476	0	0	0	0	0	889,000	12/31/2015
A9031701		GLEN BURNIE	MD		05/21/2009	7.125	1,513,929	0	0	0	0	0	2,675,995	12/31/2015
B3022502		GLEN BURNIE	MD		04/12/2013	4.500	942,294	0	0	0	0	0	1,385,881	12/31/2015
B3041203		GLEN BURNIE	MD		07/09/2013	4.625	2,904,764	0	0	0	0	0	4,016,780	12/31/2015
B3100901		HAGERSTOWN	MD		01/30/2014	5.250	1,611,654	0	0	0	0	0	2,534,669	12/31/2015
B4021102		HAGERSTOWN	MD		06/02/2014	4.375	2,392,454	0	0	0	0	0	3,104,530	12/31/2015
B4032503		HAGERSTOWN	MD		06/19/2014	4.375	963,279	0	0	0	0	0	1,384,167	12/31/2015
B5122802		HAGERSTOWN	MD		03/31/2016	4.375	1,089,491	0	0	0	0	0	1,563,800	03/31/2016
B3082005		HALETHORPE	MD		10/15/2013	5.250	686,517	0	0	0	0	0	1,169,778	12/31/2015
A3110507		HAVRE DE GRACE	MD		01/30/2004	6.250	131,328	0	0	0	0	0	409,000	12/31/2015
B2111901		JEFFERSON	MD		01/29/2013	5.250	508,875	0	0	0	0	0	907,895	12/31/2015
B6060601		KENSINGTON	MD		08/30/2016	4.000	2,154,808	0	0	0	0	0	2,926,125	08/30/2016
A1090601		LANDOVER	MD		12/13/2001	5.500	441,932	0	0	0	0	0	754,786	12/31/2015
A10906013		LANDOVER	MD		02/28/2007	5.500	257,163	0	0	0	0	0	439,214	12/31/2015
B3103109		LANDOVER HILLS	MD		02/20/2014	4.875	311,233	0	0	0	0	0	1,253,040	12/31/2015
W6011201		LANHAM	MD		03/23/2016	6.125	4,300,000	0	0	0	0	0	6,159,000	03/23/2016
B6041302		LINTHICUM HEIGHTS	MD		05/19/2016	4.375	13,635,509	0	0	0	0	0	20,679,000	05/19/2016
B3010402		MILLERSVILE	MD		05/30/2013	5.000	787,213	0	0	0	0	0	1,057,000	12/31/2015
A5112302		OCEAN CITY	MD		12/31/2006	6.125	213,786	0	0	0	0	0	1,150,050	12/31/2015
B5071302		OWINGS MILLS	MD		09/30/2015	4.500	691,579	0	0	0	0	0	1,129,610	12/31/2015
A8022009		PASADENA	MD		05/07/2008	6.125	649,075	0	0	0	0	0	1,045,461	12/31/2015
A8022010		PASADENA	MD		05/07/2008	6.125	762,663	0	0	0	0	0	1,063,066	12/31/2015
A8080601		PASADENA	MD		09/26/2008	6.625	384,795	0	0	0	0	0	1,045,862	12/31/2015
B5041304		PASADENA	MD		06/12/2015	4.375	1,500,017	0	0	0	0	0	2,110,325	12/31/2015
B3030119		PIKESVILLE	MD		04/10/2013	5.125	383,779	0	0	0	0	0	580,076	12/31/2015
B3062507		PIKESVILLE	MD		08/30/2013	4.750	1,013,294	0	0	0	0	0	1,936,224	12/31/2015
B6051603		REISTERSTOWN	MD		08/12/2016	4.625	718,636	0	0	0	0	0	1,606,118	08/12/2016
B5090301		RIVERDALE	MD		11/09/2015	4.375	2,562,867	0	0	0	0	0	3,641,730	12/31/2015
A7042304		ROCKVILLE	MD		07/06/2007	6.375	261,742	0	0	0	0	0	404,430	12/31/2015
B1100101		ROCKVILLE	MD		01/24/2012	5.500	485,586	0	0	0	0	0	924,550	12/31/2015
B1102002		ROCKVILLE	MD		01/24/2012	5.125	759,974	0	0	0	0	0	1,079,694	12/31/2015
B3012805		ROCKVILLE	MD		03/28/2013	4.750	349,429	0	0	0	0	0	482,613	12/31/2015
B6061601		ROCKVILLE	MD		08/31/2016	5.000	13,118,922	0	0	0	0	0	20,611,480	08/31/2016
A4012901		ROSEDALE	MD		04/30/2004	4.875	255,166	0	0	0	0	0	1,059,780	12/31/2015
B4120202		TIMONIUM	MD		05/08/2015	3.875	6,975,400	0	0	0	0	0	11,815,934	12/31/2015
A4052112		TOWSON	MD		08/18/2004	6.375	260,858	0	0	0	0	0	2,285,000	12/31/2015
B3101401		TOWSON	MD		12/30/2013	4.125	2,146,985	0	0	0	0	0	3,012,828	12/31/2015
B5012703		TOWSON	MD		04/22/2015	4.125	642,506	0	0	0	0	0	1,131,546	12/31/2015
A3070101		WALDORF	MD		12/31/2006	4.500	838,194	0	0	0	0	0	1,393,320	12/31/2015
B4091905		WALDORF	MD		12/30/2014	4.500	1,721,437	0	0	0	0	0	2,458,098	12/31/2015
B4092304		WINDSOR MILL	MD		11/21/2014	4.500	2,534,660	0	0	0	0	0	3,943,914	12/31/2015
B6021601		WINDSOR MILL	MD		04/14/2016	4.250	2,868,420	0	0	0	0	0	3,879,400	04/14/2016
A6121305		BIDDEFORD	ME		03/12/2007	6.125	713,005	0	0	0	0	0	965,940	12/31/2015
A8050902		BINGHAM	ME		07/31/2008	6.625	95,311	0	0	0	0	0	188,700	12/31/2015
A7052504		BREWER	ME		08/15/2007	6.375	168,201	0	0	0	0	0	433,500	12/31/2015
A6100604	CF	LEWISTON	ME		04/30/2007	6.125	1,668,676	0	0	0	0	0	6,166,000	12/31/2015
A8050901		LEWISTON	ME		07/31/2008	6.625	120,822	0	0	0	0	0	183,371	12/31/2015
A8050903		MILBRIDGE	ME		07/31/2008	6.625	138,652	0	0	0	0	0	367,200	12/31/2015
A6032202		PORTLAND	ME		12/31/2006	4.375	141,651	0	0	0	0	0	252,817	12/31/2015

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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
A6120804		PORTLAND	ME		03/21/2007	6.125	459,508	0	0	0	0	0	854,250	12/31/2015
A7092801		PORTLAND	ME		01/18/2008	6.500	246,327	0	0	0	0	0	341,511	12/31/2015
A4031207		SACO	ME		06/14/2004	5.750	445,205	0	0	0	0	0	808,000	12/31/2015
A4031208		SACO	ME		06/14/2004	5.750	501,236	0	0	0	0	0	1,346,000	12/31/2015
A4120201		SACO	ME		02/28/2005	6.375	510,296	0	0	0	0	0	1,244,000	12/31/2015
A8030603		SCARBOROUGH	ME		06/06/2008	6.000	608,230	0	0	0	0	0	930,874	12/31/2015
B5071706		SCARBOROUGH	ME		09/03/2015	5.000	6,881,226	0	0	0	0	0	9,892,000	12/31/2015
A5041103		SOUTH PORTLAND	ME		06/17/2005	5.000	362,142	0	0	0	0	0	860,880	12/31/2015
A7062902		WATERVILLE	ME		11/09/2007	6.625	238,170	0	0	0	0	0	477,023	12/31/2015
B3100104		ADRIAN	MI		12/30/2013	6.200	3,030,868	0	0	0	0	0	5,571,060	12/31/2015
A8050904		ANN ARBOR	MI		07/14/2008	6.750	383,877	0	0	0	0	0	595,369	12/31/2015
B1021101		ANN ARBOR	MI		06/15/2011	7.000	938,722	0	0	0	0	0	1,332,730	09/27/2016
B5041601		ANN ARBOR	MI		07/16/2015	4.500	1,251,762	0	0	0	0	0	1,765,408	12/31/2015
B6042602		ANN ARBOR	MI		06/29/2016	5.000	7,753,384	0	0	0	0	0	13,217,967	06/29/2016
B6052705		ANN ARBOR	MI		08/17/2016	4.500	2,652,507	0	0	0	0	0	4,553,195	08/17/2016
B6081703		ANN ARBOR	MI		10/06/2016	4.000	1,888,470	0	0	0	0	0	2,614,220	10/06/2016
A7052105		AUBURN HILLS	MI		08/13/2007	6.250	555,400	0	0	0	0	0	1,510,620	12/31/2015
A8081802		AUBURN HILLS	MI		11/19/2008	5.375	835,775	0	0	0	0	0	1,228,160	12/31/2015
A9031304		AUBURN HILLS	MI		04/30/2009	4.500	315,280	0	0	0	0	0	584,216	12/31/2015
B2061501	CF	AUBURN HILLS	MI		08/07/2012	5.000	1,399,114	0	0	0	0	0	1,717,638	12/31/2015
B5050807		AUBURN HILLS	MI		07/29/2015	4.625	1,620,200	0	0	0	0	0	2,583,440	12/31/2015
B6031802		AUBURN HILLS	MI		06/10/2016	4.500	572,965	0	0	0	0	0	1,255,428	06/10/2016
B6092302		AUBURN HILLS	MI		11/29/2016	4.375	685,725	0	0	0	0	0	1,079,097	11/29/2016
W6090901		AUBURN HILLS	MI		11/04/2016	6.500	3,246,000	0	0	0	0	0	9,199,000	11/04/2016
B1090203	CF	BELDING	MI		10/28/2011	6.375	1,151,835	0	0	0	0	0	1,594,736	12/31/2015
B6042802		BELLEVILLE	MI		07/08/2016	4.250	1,093,687	0	0	0	0	0	1,886,073	07/08/2016
B5091402		BERKLEY	MI		12/07/2015	4.875	890,229	0	0	0	0	0	1,204,014	12/31/2015
B4101702		BINGHAM FARMS	MI		12/19/2014	4.750	729,744	0	0	0	0	0	1,011,143	12/31/2015
A8082001		BIRMINGHAM	MI		11/03/2008	6.750	697,483	0	0	0	0	0	1,121,100	12/31/2015
B1071502		BIRMINGHAM	MI		09/28/2011	6.500	575,937	0	0	0	0	0	1,386,374	12/31/2015
B2041702		BIRMINGHAM	MI		05/30/2012	6.500	949,051	0	0	0	0	0	1,394,715	12/31/2015
B2080604		BIRMINGHAM	MI		01/30/2013	5.000	276,536	0	0	0	0	0	642,405	12/31/2015
B3030103		BIRMINGHAM	MI		06/25/2013	5.250	640,938	0	0	0	0	0	976,500	12/31/2015
B3072501		BIRMINGHAM	MI		10/01/2013	6.125	603,468	0	0	0	0	0	971,573	12/31/2015
A2101702		BLOOMFIELD	MI		01/23/2003	7.000	90,154	0	0	0	0	0	964,000	12/31/2015
B1022203	CF	BRIGHTON	MI		05/10/2011	6.750	1,180,793	0	0	0	0	0	2,316,492	12/31/2015
B3021901		BRIGHTON	MI		04/17/2013	4.875	340,930	0	0	0	0	0	334,815	12/31/2015
B3122002		BRIGHTON	MI		02/28/2014	5.375	320,661	0	0	0	0	0	515,568	12/31/2015
A8090305		CANTON	MI		11/20/2008	7.000	359,834	0	0	0	0	0	386,460	12/31/2015
B4121002		CEDAR SPRINGS	MI		02/26/2015	5.000	1,050,860	0	0	0	0	0	1,510,710	12/31/2015
B2100105	CF	CHARLEVOIX	MI		12/03/2012	6.125	2,280,080	0	0	0	0	0	3,997,686	12/31/2015
A2061201		CHESTERFIELD	MI		10/10/2002	7.625	759,528	0	0	0	0	0	1,948,620	12/31/2015
B2021502		CHESTERFIELD TOWNSHIP	MI		04/11/2012	5.500	1,670,184	0	0	0	0	0	2,404,273	12/31/2015
B2021502-1		CHESTERFIELD TOWNSHIP	MI		11/12/2014	5.500	359,318	0	0	0	0	0	517,247	12/31/2015
B4071102		CLARKSTON	MI		09/15/2014	5.250	1,005,045	0	0	0	0	0	1,379,875	12/31/2015
A9070701		CLINTON TOWNSHIP	MI		11/25/2009	4.375	148,751	0	0	0	0	0	597,710	12/31/2015
B1040101		CLINTON TOWNSHIP	MI		06/14/2011	4.125	378,772	0	0	0	0	0	748,920	12/31/2015
B5120402		COMMERCE	MI		02/26/2016	4.500	420,365	0	0	0	0	0	578,760	02/26/2016
B4042801		COMMERCE TOWNSHIP	MI		07/11/2014	5.250	640,406	0	0	0	0	0	896,014	12/31/2015
A6051604		COMSTOCK PARK	MI		12/31/2006	6.500	349,389	0	0	0	0	0	1,159,006	12/31/2015
A8090310		DEARBORN HEIGHTS	MI		11/20/2008	7.000	316,646	0	0	0	0	0	353,115	12/31/2015
A2081402		DETROIT	MI		11/12/2002	6.625	425,637	0	0	0	0	0	1,084,910	12/31/2015
A4032906		DETROIT	MI		06/15/2004	5.875	457,220	0	0	0	0	0	836,910	12/31/2015
A7112907		DETROIT	MI		02/01/2008	4.000	214,633	0	0	0	0	0	285,330	12/31/2015
B2020305		DETROIT	MI		05/18/2012	6.125	695,875	0	0	0	0	0	1,542,345	12/31/2015
B4031801		DETROIT	MI		06/05/2014	4.850	624,615	0	0	0	0	0	1,155,960	12/31/2015
B4120401		DETROIT	MI		02/20/2015	4.750	804,430	0	0	0	0	0	1,407,850	12/31/2015
B5081107		DETROIT	MI		11/03/2015	5.250	276,707	0	0	0	0	0	609,900	12/31/2015
B5091701		DETROIT	MI		01/06/2016	4.750	613,185	0	0	0	0	0	903,408	01/06/2016
W4122201		DETROIT	MI		02/24/2015	6.500	2,991,817	0	0	0	0	0	9,135,000	12/31/2015
B1020404		DOUGLAS	MI		02/23/2011	4.375	433,706	0	0	0	0	0	442,000	12/31/2015

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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
B5102802		DUNDEE	MI		01/13/2016	4.875	1,819,234	0	0	0	0	0	2,727,450	01/13/2016
A8081803	CF	EAST LANSING	MI		10/31/2008	4.750	1,765,287	0	0	0	0	0	4,041,862	12/31/2015
B4030402		EAST LANSING	MI		05/23/2014	4.875	923,526	0	0	0	0	0	1,361,408	12/31/2015
B5032402		EAST LANSING	MI		06/17/2015	4.125	974,232	0	0	0	0	0	1,799,954	12/31/2015
B6063002		EASTPOINTE	MI		09/09/2016	4.250	1,204,667	0	0	0	0	0	1,743,250	09/09/2016
B5062501		ECORSE	MI		09/10/2015	5.125	599,802	0	0	0	0	0	1,067,840	12/31/2015
A7080704		FARMINGTON HILLS	MI		11/20/2007	6.375	174,665	0	0	0	0	0	358,020	12/31/2015
A8031402		FARMINGTON HILLS	MI		05/30/2008	6.250	502,955	0	0	0	0	0	1,385,750	12/31/2015
A9021002	CF	FARMINGTON HILLS	MI		03/31/2009	7.750	1,414,963	0	0	0	0	0	2,733,100	12/31/2015
B2052403		FARMINGTON HILLS	MI		10/30/2012	5.875	360,035	0	0	0	0	0	856,326	12/31/2015
B4072803		FARMINGTON HILLS	MI		10/08/2014	5.500	756,278	0	0	0	0	0	1,157,685	12/31/2015
B4082101		FARMINGTON HILLS	MI		12/10/2014	5.000	420,051	0	0	0	0	0	687,104	12/31/2015
B4102401		FARMINGTON HILLS	MI		01/30/2015	4.875	1,120,652	0	0	0	0	0	1,690,128	12/31/2015
B5021703		FARMINGTON HILLS	MI		05/08/2015	4.750	303,733	0	0	0	0	0	513,390	12/31/2015
B3030105	CF	FENTON	MI		05/15/2013	5.250	1,521,405	0	0	0	0	0	4,511,942	12/31/2015
B5040801		FENTON	MI		08/31/2015	4.000	502,623	0	0	0	0	0	712,780	12/31/2015
A6051603		FLINT	MI		12/31/2006	6.500	185,758	0	0	0	0	0	388,069	12/31/2015
B4031804		FLINT	MI		06/05/2014	5.000	1,101,132	0	0	0	0	0	1,857,664	12/31/2015
B4070901		GARDEN CITY	MI		10/01/2014	4.875	677,502	0	0	0	0	0	899,775	12/31/2015
B2022302		GAYLORD	MI		04/25/2012	5.750	403,811	0	0	0	0	0	1,044,140	12/31/2015
B2030802	CF	GRAND RAPIDS	MI		05/02/2012	5.500	1,269,192	0	0	0	0	0	2,356,641	12/31/2015
B2030804		GRAND RAPIDS	MI		05/02/2012	5.500	1,102,158	0	0	0	0	0	2,041,179	12/31/2015
B3061902		GRAND RAPIDS	MI		09/06/2013	5.125	253,522	0	0	0	0	0	412,779	12/31/2015
B3061903		GRAND RAPIDS	MI		09/06/2013	5.125	1,368,710	0	0	0	0	0	2,872,876	12/31/2015
B3091701		GRAND RAPIDS	MI		12/10/2013	6.625	867,703	0	0	0	0	0	1,689,042	12/31/2015
B3120402		GRAND RAPIDS	MI		02/13/2014	5.250	320,244	0	0	0	0	0	509,680	12/31/2015
B4011703		GRAND RAPIDS	MI		03/24/2014	5.000	866,856	0	0	0	0	0	1,513,160	12/31/2015
B4061802		GRAND RAPIDS	MI		09/05/2014	4.500	1,386,185	0	0	0	0	0	2,201,108	12/31/2015
B5033002		GRAND RAPIDS	MI		06/22/2015	4.625	710,904	0	0	0	0	0	1,272,649	12/31/2015
B5043001		GRAND RAPIDS	MI		07/24/2015	4.625	2,241,328	0	0	0	0	0	3,239,104	12/31/2015
B5060201		GRAND RAPIDS	MI		08/20/2015	4.875	763,506	0	0	0	0	0	927,735	12/31/2015
B6051703		GRAND RAPIDS	MI		07/29/2016	4.750	1,193,073	0	0	0	0	0	1,638,846	07/29/2016
B6071201		GRAND RAPIDS	MI		10/05/2016	4.250	1,718,520	0	0	0	0	0	2,296,140	10/05/2016
W4111001		GRAND RAPIDS	MI		03/13/2015	6.375	2,950,000	0	0	0	0	0	5,132,000	12/31/2015
A8081904		HASTINGS	MI		10/31/2008	7.000	227,936	0	0	0	0	0	275,850	12/31/2015
B3112601		HIGHLAND PARK	MI		02/13/2014	4.875	295,662	0	0	0	0	0	588,064	12/31/2015
B1061302		HIGHLAND TOWNSHIP	MI		08/11/2011	4.250	542,312	0	0	0	0	0	579,084	12/31/2015
B4080702		HOMER	MI		10/24/2014	5.500	1,782,954	0	0	0	0	0	2,885,712	12/31/2015
A8090307		HOWELL	MI		11/20/2008	7.000	179,917	0	0	0	0	0	253,935	12/31/2015
B5120405		HOWELL	MI		02/26/2016	4.500	703,048	0	0	0	0	0	992,160	02/26/2016
B2101901		JACKSON	MI		12/14/2012	6.125	1,535,937	0	0	0	0	0	2,369,316	12/31/2015
B2101901-1		JACKSON	MI		10/29/2015	5.125	687,637	0	0	0	0	0	1,060,740	12/31/2015
B2042501		KALAMAZOO	MI		06/29/2012	4.750	1,235,820	0	0	0	0	0	2,412,234	12/31/2015
B2072601		KALAMAZOO	MI		09/11/2012	4.875	1,115,839	0	0	0	0	0	2,051,558	12/31/2015
B3052002		KALAMAZOO	MI		09/13/2013	5.875	194,903	0	0	0	0	0	508,060	12/31/2015
B5043002		KALAMAZOO	MI		07/27/2015	4.250	2,133,738	0	0	0	0	0	2,964,592	12/31/2015
A8062002		LAKE ORION	MI		08/29/2008	7.000	212,778	0	0	0	0	0	312,900	12/31/2015
A8062003		LAKE ORION	MI		08/29/2008	7.000	212,778	0	0	0	0	0	408,877	12/31/2015
A9022710		LANSING	MI		06/01/2009	5.250	1,367,403	0	0	0	0	0	2,323,890	12/31/2015
B0060203		LANSING	MI		07/26/2010	4.250	941,276	0	0	0	0	0	3,921,154	12/31/2015
B4020702		LANSING	MI		05/09/2014	4.875	446,416	0	0	0	0	0	796,620	12/31/2015
B4020703		LANSING	MI		05/09/2014	4.750	944,773	0	0	0	0	0	1,354,050	12/31/2015
B6030809		LANSING	MI		04/29/2016	4.750	3,473,281	0	0	0	0	0	4,741,640	04/29/2016
A6101305		LIVONIA	MI		12/20/2006	6.375	1,190,759	0	0	0	0	0	1,153,677	12/31/2015
A61013053		LIVONIA	MI		04/29/2010	6.375	222,948	0	0	0	0	0	216,005	12/31/2015
A7080701	CF	LIVONIA	MI		10/31/2007	6.375	1,199,766	0	0	0	0	0	2,653,104	12/31/2015
B2012201		LIVONIA	MI		03/30/2012	6.000	651,994	0	0	0	0	0	1,075,962	12/31/2015
B3072402		LIVONIA	MI		10/28/2013	5.250	109,434	0	0	0	0	0	228,670	12/31/2015
B5040803		LIVONIA	MI		08/31/2015	4.000	868,170	0	0	0	0	0	1,384,112	12/31/2015
B1112301		MARSHALL	MI		03/27/2012	6.000	583,387	0	0	0	0	0	1,098,295	12/31/2015
B3100102		MARSHALL	MI		12/31/2013	6.200	3,049,356	0	0	0	0	0	4,614,030	12/31/2015

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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
B3100103		MARSHALL	MI		12/30/2013	6.200	2,435,434	0	0	0	0	0	3,276,810	12/31/2015
B4122201		MARSHALL	MI		02/09/2015	5.375	267,506	0	0	0	0	0	402,930	12/31/2015
B4013104		MARYSVILLE	MI		04/07/2014	6.125	627,476	0	0	0	0	0	1,023,060	12/31/2015
B5120204		MOUNT CLEMENS	MI		02/16/2016	5.250	385,610	0	0	0	0	0	575,820	02/16/2016
B5051801		MOUNT MORRIS	MI		08/14/2015	5.250	734,134	0	0	0	0	0	1,398,905	12/31/2015
A7032202		MUNDY TOWNSHIP	MI		06/12/2007	6.250	263,367	0	0	0	0	0	352,410	12/31/2015
B5090801		NORTH BRANCH	MI		12/02/2015	5.000	875,733	0	0	0	0	0	1,321,516	12/31/2015
B3082801		NORTHVILLE	MI		11/08/2013	5.250	349,614	0	0	0	0	0	525,636	12/31/2015
A8072103		NOVI	MI		09/30/2008	6.875	347,215	0	0	0	0	0	445,291	12/31/2015
A8100103		NOVI	MI		11/25/2008	7.000	765,047	0	0	0	0	0	1,376,550	12/31/2015
A8100104	CF	NOVI	MI		11/25/2008	7.000	1,185,900	0	0	0	0	0	2,032,335	12/31/2015
A8021101		ORCHARD LAKE	MI		07/09/2008	6.250	667,818	0	0	0	0	0	1,090,380	12/31/2015
B3102802		ORION	MI		01/15/2014	5.500	740,331	0	0	0	0	0	1,033,410	12/31/2015
A5031703		OWOSSO	MI		06/02/2005	6.125	623,465	0	0	0	0	0	2,783,070	12/31/2015
B1112201	CF	PETOSKEY	MI		04/30/2012	6.000	1,210,640	0	0	0	0	0	1,774,520	12/31/2015
A1112102		PLYMOUTH	MI		02/04/2002	7.750	347,965	0	0	0	0	0	370,000	12/31/2015
A7032002		PLYMOUTH	MI		06/19/2007	6.000	642,850	0	0	0	0	0	1,548,360	12/31/2015
A9040302		PLYMOUTH	MI		05/27/2009	5.000	686,514	0	0	0	0	0	972,125	12/31/2015
A8111203		PONTIAC	MI		01/21/2009	7.250	560,612	0	0	0	0	0	1,025,468	12/31/2015
B1010702	CF	PONTIAC	MI		03/30/2011	6.750	1,087,626	0	0	0	0	0	1,807,000	12/31/2015
A8081901		PORTAGE	MI		10/30/2008	5.000	614,292	0	0	0	0	0	853,650	12/31/2015
B3052103		PORTAGE	MI		08/05/2013	5.000	392,373	0	0	0	0	0	736,120	12/31/2015
A8070301		ROCHESTER HILLS	MI		10/10/2008	6.750	335,527	0	0	0	0	0	586,800	12/31/2015
B2051403		ROCKFORD	MI		07/12/2012	5.125	604,824	0	0	0	0	0	950,544	12/31/2015
B5091501		ROMULUS	MI		12/03/2015	5.000	1,113,219	0	0	0	0	0	1,684,704	12/31/2015
B3100101		ROSEVILLE	MI		12/31/2013	6.200	1,599,814	0	0	0	0	0	3,677,010	12/31/2015
A4072801		ROYAL OAK	MI		11/10/2004	6.250	364,929	0	0	0	0	0	1,595,000	12/31/2015
A8090311		ROYAL OAK	MI		11/20/2008	7.000	215,835	0	0	0	0	0	362,520	12/31/2015
B2080602		ROYAL OAK	MI		01/30/2013	4.750	275,500	0	0	0	0	0	490,616	12/31/2015
B2080603		ROYAL OAK	MI		01/30/2013	5.000	553,071	0	0	0	0	0	938,025	12/31/2015
B3042502		ROYAL OAK	MI		06/28/2013	5.750	484,232	0	0	0	0	0	1,087,325	12/31/2015
A9040804		SAUGATUCK	MI		05/29/2009	4.750	155,627	0	0	0	0	0	327,540	12/31/2015
A3052004		SHELBY TOWNSHIP	MI		09/03/2003	5.875	499,911	0	0	0	0	0	5,099,000	12/31/2015
A3092204		SHELBY TOWNSHIP	MI		12/08/2003	6.500	608,129	0	0	0	0	0	1,482,000	12/31/2015
A4101904		SHELBY TOWNSHIP	MI		12/29/2004	4.750	824,500	0	0	0	0	0	1,754,250	12/31/2015
B2101601		SHELBY TOWNSHIP	MI		12/21/2012	6.125	526,796	0	0	0	0	0	954,618	12/31/2015
B3082804		SHELBY TOWNSHIP	MI		11/13/2013	5.000	488,189	0	0	0	0	0	752,742	12/31/2015
B5092201		SHELBY TOWNSHIP	MI		11/20/2015	4.750	647,771	0	0	0	0	0	952,692	12/31/2015
A8123102		SHERIDAN	MI		02/25/2009	5.500	383,820	0	0	0	0	0	822,630	12/31/2015
B4120402		SOUTH LYON	MI		02/04/2015	5.000	1,436,173	0	0	0	0	0	2,037,960	12/31/2015
A8050203		SOUTHFIELD	MI		07/30/2008	6.750	176,904	0	0	0	0	0	287,150	12/31/2015
B0051902		SOUTHFIELD	MI		08/26/2010	6.750	344,531	0	0	0	0	0	714,081	12/31/2015
B1020901		SOUTHFIELD	MI		04/14/2011	6.250	442,941	0	0	0	0	0	1,414,000	12/31/2015
B1060701		SOUTHFIELD	MI		08/17/2011	7.000	2,311,881	0	0	0	0	0	3,423,090	12/31/2015
B2101902		SOUTHFIELD	MI		12/11/2012	6.500	604,495	0	0	0	0	0	803,250	12/31/2015
B3052302		SOUTHFIELD	MI		07/31/2013	5.250	540,781	0	0	0	0	0	942,158	12/31/2015
B5050501		SOUTHFIELD	MI		08/18/2015	4.500	975,681	0	0	0	0	0	1,721,485	12/31/2015
A8081903		SPARTA	MI		10/31/2008	7.000	379,913	0	0	0	0	0	456,750	12/31/2015
A8092301		ST CLAIR SHORES	MI		12/05/2008	7.125	1,284,509	0	0	0	0	0	1,835,000	12/31/2015
A7091303		STERLING HEIGHTS	MI		12/10/2007	6.375	418,461	0	0	0	0	0	621,899	12/31/2015
B3021204		STERLING HEIGHTS	MI		04/23/2013	6.250	346,889	0	0	0	0	0	708,053	12/31/2015
B3121602		STERLING HEIGHTS	MI		04/17/2014	6.250	610,741	0	0	0	0	0	1,028,670	12/31/2015
B5011304		STERLING HEIGHTS	MI		04/16/2015	4.750	324,871	0	0	0	0	0	565,506	12/31/2015
B1031801	CF	STURGIS	MI		05/26/2011	6.500	1,717,647	0	0	0	0	0	3,655,764	12/31/2015
B5120404		TAYLOR	MI		02/26/2016	4.500	512,639	0	0	0	0	0	919,800	02/26/2016
A3050603		TROY	MI		07/28/2003	6.375	81,598	0	0	0	0	0	421,000	12/31/2015
A7080702		TROY	MI		10/31/2007	6.375	687,377	0	0	0	0	0	832,320	12/31/2015
A7080703		TROY	MI		10/31/2007	6.375	251,717	0	0	0	0	0	321,945	12/31/2015
B1050604		TROY	MI		07/28/2011	6.875	459,925	0	0	0	0	0	1,049,026	12/31/2015
B4050201		TROY	MI		07/22/2014	4.875	315,021	0	0	0	0	0	705,572	12/31/2015
B6033101		TROY	MI		06/22/2016	4.750	1,150,802	0	0	0	0	0	1,558,836	06/22/2016

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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
B4031802		UTICA	MI		05/20/2014	5.000	506,815	0	0	0	0	0	847,620	12/31/2015
B3092701		WARREN	MI		12/09/2013	5.375	320,912	0	0	0	0	0	400,350	12/31/2015
B5120403		WASHINGTON	MI		02/26/2016	4.500	522,892	0	0	0	0	0	717,360	02/26/2016
B3050202		WATERFORD	MI		06/28/2013	5.750	905,987	0	0	0	0	0	1,188,850	12/31/2015
B3053104		WAYNE	MI		08/14/2013	4.625	1,161,259	0	0	0	0	0	2,566,809	12/31/2015
B0070601	CF	WEST BLOOMFIELD	MI		09/17/2010	4.375	1,227,451	0	0	0	0	0	1,971,200	12/31/2015
B2090403		WESTLAND	MI		10/31/2012	5.875	422,096	0	0	0	0	0	630,061	12/31/2015
B2110719		WYOMING	MI		01/22/2013	4.875	570,426	0	0	0	0	0	951,101	12/31/2015
A8071102		YPSILANTI	MI		09/29/2008	7.000	1,921,807	0	0	0	0	0	2,951,037	12/31/2015
A8071102-1		YPSILANTI	MI		10/08/2014	4.625	194,512	0	0	0	0	0	298,683	12/31/2015
B4071501		YPSILANTI	MI		10/24/2014	4.625	1,817,839	0	0	0	0	0	2,300,355	12/31/2015
B6042803		YPSILANTI	MI		07/08/2016	4.250	794,956	0	0	0	0	0	1,235,142	07/08/2016
A8013104		APPLE VALLEY	MN		03/31/2008	6.125	620,574	0	0	0	0	0	819,207	08/29/2016
A8013104-1		APPLE VALLEY	MN		08/29/2016	10.125	101,883	0	0	0	0	0	134,493	08/29/2016
A9031103		BLOOMINGTON	MN		05/13/2009	4.250	565,994	0	0	0	0	0	1,266,890	12/31/2015
B3052904		BLOOMINGTON	MN		08/19/2013	4.750	384,861	0	0	0	0	0	572,644	12/31/2015
B5042901		BLOOMINGTON	MN		11/06/2015	4.250	579,087	0	0	0	0	0	796,860	12/31/2015
B0121401		BRAINERD	MN		01/21/2011	7.250	530,655	0	0	0	0	0	1,019,000	12/31/2015
B2052102		BROOKLYN PARK	MN		07/27/2012	4.625	797,509	0	0	0	0	0	958,272	12/31/2015
B4042304		BROOKLYN PARK	MN		06/26/2014	4.375	1,146,927	0	0	0	0	0	1,747,460	12/31/2015
A8022002		BUFFALO	MN		04/30/2008	4.750	247,787	0	0	0	0	0	257,499	12/31/2015
A4031007		BURNSVILLE	MN		06/03/2004	5.750	121,633	0	0	0	0	0	610,980	12/31/2015
A5032303		BURNSVILLE	MN		06/15/2005	6.000	738,801	0	0	0	0	0	1,438,200	12/31/2015
A8022003		BURNSVILLE	MN		04/30/2008	4.250	997,603	0	0	0	0	0	1,571,593	12/31/2015
A8022005		BURNSVILLE	MN		04/30/2008	4.250	1,077,520	0	0	0	0	0	1,773,243	12/31/2015
A4011204		CHASKA	MN		03/05/2004	5.125	511,417	0	0	0	0	0	1,523,000	12/31/2015
A4050301		COON RAPIDS	MN		08/19/2004	6.750	425,777	0	0	0	0	0	1,091,000	12/31/2015
A4050703		COON RAPIDS	MN		08/19/2004	6.750	280,174	0	0	0	0	0	346,800	12/31/2015
A4050705		COON RAPIDS	MN		08/19/2004	6.750	425,777	0	0	0	0	0	1,057,000	12/31/2015
A4050707		COON RAPIDS	MN		08/19/2004	6.750	728,498	0	0	0	0	0	1,309,170	12/31/2015
A4082301		EDINA	MN		10/21/2004	5.000	1,065,303	0	0	0	0	0	1,679,000	12/31/2015
B2052103		GOLDEN VALLEY	MN		07/27/2012	4.750	1,625,728	0	0	0	0	0	1,911,392	12/31/2015
B2052104		GOLDEN VALLEY	MN		07/27/2012	4.500	1,125,276	0	0	0	0	0	2,201,192	12/31/2015
B5022701		GOLDEN VALLEY	MN		06/05/2015	3.750	3,738,797	0	0	0	0	0	6,475,900	12/31/2015
A3092303		LAKEVILLE	MN		11/20/2003	6.375	235,978	0	0	0	0	0	631,890	12/31/2015
A7021402		MAPLEWOOD	MN		06/26/2007	6.500	128,915	0	0	0	0	0	225,930	12/31/2015
B0101101		MAPLEWOOD	MN		03/25/2011	4.000	3,477,438	0	0	0	0	0	4,536,000	06/27/2016
B6061301		MAPLEWOOD	MN		09/15/2016	4.250	3,016,371	0	0	0	0	0	4,040,670	09/15/2016
A6062803		MINNEAPOLIS	MN		08/31/2006	4.000	542,556	0	0	0	0	0	1,669,723	12/31/2015
A8022004	CF	MINNEAPOLIS	MN		04/30/2008	4.250	1,607,070	0	0	0	0	0	2,748,000	12/31/2015
B3012501		MINNEAPOLIS	MN		04/17/2013	4.375	1,182,063	0	0	0	0	0	1,928,657	12/31/2015
B3070902		MINNEAPOLIS	MN		09/03/2013	5.125	901,836	0	0	0	0	0	1,597,064	12/31/2015
B4061303		MINNEAPOLIS	MN		09/19/2014	4.000	1,156,894	0	0	0	0	0	1,865,500	12/31/2015
B4061304		MINNEAPOLIS	MN		09/19/2014	4.000	923,632	0	0	0	0	0	1,154,972	12/31/2015
A8082202		MINNETONKA	MN		10/27/2008	6.938	1,526,053	0	0	0	0	0	2,488,050	12/31/2015
B2052105		MINNETONKA	MN		07/27/2012	4.625	329,992	0	0	0	0	0	701,316	12/31/2015
A5081903		NORTH ST PAUL	MN		12/31/2006	5.750	153,327	0	0	0	0	0	73,440	12/31/2015
B0112402		OAKDALE	MN		02/10/2011	4.500	2,375,168	0	0	0	0	0	3,033,000	12/31/2015
A5031801		PLYMOUTH	MN		06/03/2005	6.000	257,502	0	0	0	0	0	994,500	12/31/2015
A6121103		PLYMOUTH	MN		02/02/2007	6.000	581,048	0	0	0	0	0	1,088,340	12/31/2015
A7012202		RICHFIELD	MN		03/06/2007	6.375	643,940	0	0	0	0	0	985,830	12/31/2015
A4121701		ROSEVILLE	MN		02/28/2005	5.750	126,217	0	0	0	0	0	775,710	12/31/2015
A5031503		SHAKOPEE	MN		05/26/2005	4.250	465,970	0	0	0	0	0	775,200	12/31/2015
A3031401		ST BONIFACIUS	MN		06/11/2003	6.500	70,590	0	0	0	0	0	1,348,000	12/31/2015
A6062802		ST LOUIS PARK	MN		08/31/2006	4.000	548,149	0	0	0	0	0	1,619,466	12/31/2015
A8032801		ST LOUIS PARK	MN		05/01/2008	4.500	308,743	0	0	0	0	0	638,825	12/31/2015
B2042604	CF	ST LOUIS PARK	MN		06/28/2012	5.125	2,763,078	0	0	0	0	0	4,311,252	12/31/2015
A3062501		ST PAUL	MN		09/22/2003	5.750	388,068	0	0	0	0	0	1,247,000	12/31/2015
B5032703		ST. MICHAEL	MN		05/29/2015	4.125	1,164,422	0	0	0	0	0	1,869,166	12/31/2015
B1071801		VICTORIA	MN		10/11/2011	5.625	1,235,048	0	0	0	0	0	2,022,314	12/31/2015
B1071801-1		VICTORIA	MN		11/07/2014	5.625	116,764	0	0	0	0	0	191,194	12/31/2015

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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
B3052903		WILLMAR	MN		08/23/2013	4.750	361,045	0	0	0	0	0	609,450	12/31/2015
B5122201		ARNOLD	MO		03/10/2016	4.375	3,447,762	0	0	0	0	0	5,410,300	03/10/2016
B0030901	CF	BLUE SPRINGS	MO		05/04/2010	7.000	2,377,193	0	0	0	0	0	3,930,014	12/31/2015
A5092802		CLAYTON	MO		12/09/2005	5.750	124,514	0	0	0	0	0	506,940	12/31/2015
A6110701		CLAYTON	MO		01/16/2007	6.500	448,922	0	0	0	0	0	867,000	12/31/2015
A7022005		COLUMBIA	MO		05/09/2007	6.250	340,070	0	0	0	0	0	701,250	12/31/2015
A8022007		COLUMBIA	MO		05/07/2008	6.375	562,392	0	0	0	0	0	917,373	12/31/2015
B2050803		COLUMBIA	MO		06/28/2012	5.375	403,300	0	0	0	0	0	675,378	12/31/2015
B6091401		FENTON	MO		12/02/2016	4.500	3,630,000	0	0	0	0	0	5,601,000	12/09/2016
B5080301		FESTUS	MO		11/16/2015	4.625	1,248,091	0	0	0	0	0	1,793,790	12/31/2015
A7122401		FLORISSANT	MO		03/05/2008	4.375	35,488	0	0	0	0	0	777,439	12/31/2015
B6060304		FORISSANT	MO		09/22/2016	4.250	1,004,336	0	0	0	0	0	1,347,730	09/22/2016
B5092801		GRANDVIEW	MO		12/10/2015	4.625	971,506	0	0	0	0	0	1,591,000	12/31/2015
B3090301		HAZELWOOD	MO		12/11/2013	4.875	2,289,425	0	0	0	0	0	3,541,488	12/31/2015
B5060803		INDEPENDENCE	MO		10/30/2015	5.000	1,924,526	0	0	0	0	0	4,798,160	12/31/2015
A6121304		KANSAS CITY	MO		06/08/2007	6.000	257,109	0	0	0	0	0	505,920	12/31/2015
A6122903		KANSAS CITY	MO		03/15/2007	6.125	270,720	0	0	0	0	0	781,320	12/31/2015
A7052305		KANSAS CITY	MO		08/07/2007	6.375	419,513	0	0	0	0	0	848,130	12/31/2015
A7080203		KANSAS CITY	MO		09/20/2007	6.625	559,325	0	0	0	0	0	1,166,370	12/31/2015
B1071504		KANSAS CITY	MO		10/14/2011	5.750	650,801	0	0	0	0	0	1,191,916	12/31/2015
B1090701		KANSAS CITY	MO		11/18/2011	5.688	1,320,208	0	0	0	0	0	2,009,656	12/31/2015
B2081302		KANSAS CITY	MO		11/15/2012	4.875	462,058	0	0	0	0	0	1,037,190	12/31/2015
B3031201		KANSAS CITY	MO		05/20/2013	4.250	871,441	0	0	0	0	0	1,426,369	12/31/2015
B3052303		KANSAS CITY	MO		08/16/2013	4.250	1,134,581	0	0	0	0	0	1,814,481	12/31/2015
B3121001		KANSAS CITY	MO		02/18/2014	5.750	836,954	0	0	0	0	0	1,268,496	12/31/2015
B4022402		KANSAS CITY	MO		03/31/2014	5.000	360,127	0	0	0	0	0	614,460	12/31/2015
B5042704		KANSAS CITY	MO		07/01/2015	4.375	2,556,485	0	0	0	0	0	3,517,744	12/31/2015
B5091502		KANSAS CITY	MO		11/13/2015	4.250	1,055,208	0	0	0	0	0	1,412,280	12/31/2015
A8011803		KIRKWOOD	MO		03/26/2008	6.250	455,894	0	0	0	0	0	751,511	12/31/2015
A3030701		LEES SUMMIT	MO		06/30/2003	6.250	86,757	0	0	0	0	0	926,160	12/31/2015
A8011804		O'FALLON	MO		03/26/2008	6.250	429,090	0	0	0	0	0	708,747	12/31/2015
A6122105		PARKVILLE	MO		05/23/2007	5.500	538,887	0	0	0	0	0	789,480	12/31/2015
B1102706		PLATTE CITY	MO		03/08/2012	5.125	875,415	0	0	0	0	0	1,245,851	12/31/2015
A7090502		POPLAR BLUFF	MO		10/31/2007	6.375	286,888	0	0	0	0	0	409,575	12/31/2015
A8021203		RAYMORE	MO		04/09/2008	5.250	906,455	0	0	0	0	0	1,071,468	12/31/2015
B3120403		RAYMORE	MO		02/18/2014	5.250	434,692	0	0	0	0	0	723,120	12/31/2015
B4101001		RAYMORE	MO		12/18/2014	4.500	1,061,152	0	0	0	0	0	1,426,742	12/31/2015
B2061803		SHREWSBURY	MO		09/24/2012	4.250	2,899,930	0	0	0	0	0	4,712,122	12/31/2015
B1100402		ST LOUIS	MO		12/22/2011	5.750	874,799	0	0	0	0	0	1,146,442	12/31/2015
B1100406		ST LOUIS	MO		12/22/2011	5.750	613,157	0	0	0	0	0	920,942	12/31/2015
B5042905		ST LOUIS	MO		07/22/2015	4.375	997,521	0	0	0	0	0	1,351,920	12/31/2015
A8012402	CF	ST PETERS	MO		04/30/2008	6.125	1,552,820	0	0	0	0	0	2,396,000	12/31/2015
W5091501		ST. CHARLES	MO		11/19/2015	6.125	5,722,031	0	0	0	0	0	10,606,000	12/31/2015
A4102002		ST. LOUIS	MO		01/19/2005	6.125	269,028	0	0	0	0	0	743,070	12/31/2015
A7062901		ST. LOUIS	MO		08/27/2007	6.875	725,104	0	0	0	0	0	1,186,260	12/31/2015
B0080202		ST. LOUIS	MO		11/02/2010	6.000	1,328,661	0	0	0	0	0	1,961,520	12/31/2015
B0082604		ST. LOUIS	MO		12/02/2010	7.000	706,897	0	0	0	0	0	2,725,000	12/31/2015
B1061012		ST. LOUIS	MO		07/22/2011	4.000	1,139,106	0	0	0	0	0	1,798,588	12/31/2015
B1100403		ST. LOUIS	MO		12/22/2011	5.750	1,105,656	0	0	0	0	0	1,508,144	12/31/2015
B2012702		ST. LOUIS	MO		04/18/2012	5.500	554,718	0	0	0	0	0	1,423,760	12/31/2015
B2012703		ST. LOUIS	MO		04/16/2012	5.375	522,035	0	0	0	0	0	1,193,620	12/31/2015
B2080606		ST. LOUIS	MO		10/05/2012	5.250	303,257	0	0	0	0	0	498,479	12/31/2015
B3032502		ST. LOUIS	MO		05/17/2013	4.750	347,781	0	0	0	0	0	645,246	12/31/2015
B5042102		ST. LOUIS	MO		07/20/2015	4.125	592,821	0	0	0	0	0	804,272	12/31/2015
B6050302		ST. LOUIS	MO		07/27/2016	4.250	7,313,615	0	0	0	0	0	10,524,339	07/27/2016
B6071902		ST. LOUIS	MO		10/11/2016	4.250	531,501	0	0	0	0	0	712,840	10/11/2016
B6081904		ST. LOUIS	MO		12/01/2016	4.250	11,750,000	0	0	0	0	0	19,006,000	12/01/2016
B1100405		UNIVERSITY CITY	MO		12/22/2011	5.750	437,369	0	0	0	0	0	659,362	12/31/2015
B5121002		WEBSTER GROVES	MO		02/16/2016	4.250	2,022,759	0	0	0	0	0	2,889,180	02/16/2016
B0090102		BYRAM	MS		11/10/2010	6.750	691,368	0	0	0	0	0	1,255,020	12/31/2015
A8050202		HATTIESBURG	MS		07/30/2008	6.750	211,177	0	0	0	0	0	317,730	12/31/2015

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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
B2110727		PEARL	MS		12/28/2012	4.875	307,371	0	0	0	0	0	513,366	12/31/2015
B0061711		SOUTHAVEN	MS		11/08/2010	4.250	1,091,207	0	0	0	0	0	2,046,000	12/31/2015
A7050904		MISSOULA	MT		07/31/2007	6.500	486,533	0	0	0	0	0	588,540	12/31/2015
B6041104		ALBEMARLE	NC		06/29/2016	4.500	3,690,554	0	0	0	0	0	5,738,436	06/29/2016
B1052001	CF	ARDEN	NC		08/12/2011	3.750	3,140,344	0	0	0	0	0	6,212,074	12/31/2015
A4112602		ASHEVILLE	NC		01/14/2005	5.875	873,464	0	0	0	0	0	2,931,000	12/31/2015
B2031302		ASHEVILLE	NC		07/19/2012	5.125	1,108,575	0	0	0	0	0	1,961,624	12/31/2015
B3040202		ASHEVILLE	NC		06/25/2013	4.750	875,876	0	0	0	0	0	1,450,025	12/31/2015
A3070805		BOONE	NC		09/25/2003	6.250	608,387	0	0	0	0	0	2,569,000	12/31/2015
A8031904		BOONE	NC		06/12/2008	6.500	299,382	0	0	0	0	0	480,012	12/31/2015
B5031801		BOONE	NC		05/27/2015	4.250	1,763,098	0	0	0	0	0	2,835,744	12/31/2015
A7043001		BURLINGTON	NC		08/23/2007	6.375	221,257	0	0	0	0	0	954,720	12/31/2015
B3072901		CARRBORO	NC		10/24/2013	5.500	541,881	0	0	0	0	0	720,513	12/31/2015
A7030103		CARY	NC		06/15/2007	6.375	302,098	0	0	0	0	0	618,630	12/31/2015
B0030101		CARY	NC		05/07/2010	4.000	944,026	0	0	0	0	0	2,296,492	12/31/2015
B2022703		CHAPEL HILL	NC		05/11/2012	5.125	459,070	0	0	0	0	0	624,750	12/31/2015
A2112202		CHARLOTTE	NC		09/19/2003	6.170	1,314,153	0	0	0	0	0	1,789,000	12/31/2015
A6102001		CHARLOTTE	NC		12/18/2006	6.125	456,779	0	0	0	0	0	577,500	12/31/2015
A7012910		CHARLOTTE	NC		03/15/2007	6.250	3,465,359	0	0	0	0	0	6,869,700	12/31/2015
B0052006		CHARLOTTE	NC		08/12/2010	6.250	1,070,714	0	0	0	0	0	1,919,403	12/31/2015
B0072601		CHARLOTTE	NC		10/27/2010	5.875	659,897	0	0	0	0	0	2,374,662	12/31/2015
B1120901		CHARLOTTE	NC		02/13/2012	5.375	526,730	0	0	0	0	0	826,060	12/31/2015
B1120902		CHARLOTTE	NC		02/13/2012	5.500	1,074,190	0	0	0	0	0	1,859,924	12/31/2015
B3050206		CHARLOTTE	NC		07/23/2013	4.250	386,886	0	0	0	0	0	580,890	12/31/2015
B3051402		CHARLOTTE	NC		07/19/2013	5.000	283,322	0	0	0	0	0	522,720	12/31/2015
B3051707		CHARLOTTE	NC		07/24/2013	4.500	665,303	0	0	0	0	0	1,160,064	12/31/2015
B3060701		CHARLOTTE	NC		08/23/2013	4.875	459,569	0	0	0	0	0	653,184	12/31/2015
B3080203		CHARLOTTE	NC		10/15/2013	5.625	671,656	0	0	0	0	0	1,015,252	12/31/2015
B3103006		CHARLOTTE	NC		01/10/2014	4.875	1,445,742	0	0	0	0	0	2,117,268	12/31/2015
B4021001		CHARLOTTE	NC		05/01/2014	4.875	1,060,878	0	0	0	0	0	1,493,280	12/31/2015
B4021302		CHARLOTTE	NC		06/06/2014	5.250	1,465,173	0	0	0	0	0	2,161,088	12/31/2015
B5101601		CHARLOTTE	NC		01/11/2016	4.500	1,064,647	0	0	0	0	0	1,601,380	01/11/2016
B0012903	CF	CLAYTON	NC		03/30/2010	4.500	2,806,803	0	0	0	0	0	4,853,662	12/31/2015
B4092402		CLAYTON	NC		11/24/2014	4.750	244,179	0	0	0	0	0	385,860	12/31/2015
B3062103		CONCORD	NC		09/11/2013	4.500	445,718	0	0	0	0	0	626,841	12/31/2015
B6050203		CONCORD	NC		06/27/2016	4.375	1,418,614	0	0	0	0	0	1,965,960	06/27/2016
A5091601		DUNN	NC		12/09/2005	6.000	485,411	0	0	0	0	0	1,183,840	12/31/2015
A4011303		DURHAM	NC		04/01/2004	6.750	447,412	0	0	0	0	0	1,190,000	12/31/2015
A7030102		DURHAM	NC		06/15/2007	6.375	302,098	0	0	0	0	0	604,860	12/31/2015
A8072501		DURHAM	NC		09/19/2008	6.750	414,058	0	0	0	0	0	950,079	12/31/2015
A9030404		DURHAM	NC		05/21/2009	4.375	962,954	0	0	0	0	0	1,340,270	12/31/2015
B3052401		DURHAM	NC		07/23/2013	4.625	1,127,202	0	0	0	0	0	1,651,694	12/31/2015
B5092303		DURHAM	NC		11/20/2015	4.250	779,680	0	0	0	0	0	1,073,880	12/31/2015
B4112502		EDEN	NC		02/27/2015	4.125	1,362,934	0	0	0	0	0	2,163,390	12/31/2015
B1012002	CF	ELON	NC		05/31/2011	6.250	1,962,608	0	0	0	0	0	4,101,120	12/31/2015
B1012003	CF	ELON	NC		05/31/2011	6.250	1,570,074	0	0	0	0	0	3,964,149	12/31/2015
A8041002		FAIRVIEW	NC		06/02/2008	4.500	771,023	0	0	0	0	0	1,126,106	12/31/2015
A3062003		FAYETTEVILLE	NC		09/08/2003	7.000	466,078	0	0	0	0	0	648,720	12/31/2015
A7121015		FAYETTEVILLE	NC		03/31/2008	6.250	662,826	0	0	0	0	0	737,904	12/31/2015
A8022001		FAYETTEVILLE	NC		05/09/2008	6.500	239,837	0	0	0	0	0	448,673	12/31/2015
B0072004		FAYETTEVILLE	NC		10/19/2010	6.250	366,260	0	0	0	0	0	625,617	12/31/2015
B1081503		FAYETTEVILLE	NC		11/10/2011	5.750	682,312	0	0	0	0	0	1,192,444	12/31/2015
B1093001		FAYETTEVILLE	NC		12/20/2011	5.250	528,564	0	0	0	0	0	1,377,316	12/31/2015
B1093002		FAYETTEVILLE	NC		12/15/2011	5.500	348,090	0	0	0	0	0	536,012	12/31/2015
B1100401		FAYETTEVILLE	NC		02/28/2012	3.750	839,549	0	0	0	0	0	1,094,126	12/31/2015
B2071701		FAYETTEVILLE	NC		10/31/2012	4.625	1,062,764	0	0	0	0	0	1,207,125	12/31/2015
B2092401		FAYETTEVILLE	NC		12/18/2012	5.125	322,189	0	0	0	0	0	498,393	12/31/2015
B2101102		FAYETTEVILLE	NC		12/19/2012	4.625	1,946,452	0	0	0	0	0	2,298,366	12/31/2015
B2121803	CF	FAYETTEVILLE	NC		03/07/2013	4.750	1,387,872	0	0	0	0	0	2,243,442	12/31/2015
B3021401		FAYETTEVILLE	NC		04/11/2013	4.625	1,927,314	0	0	0	0	0	2,819,994	12/31/2015
B3030701		FAYETTEVILLE	NC		06/21/2013	4.625	821,114	0	0	0	0	0	1,315,175	12/31/2015

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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
B6030804		FAYETTEVILLE	NC		06/01/2016	4.500	1,176,128	0	0	0	0	0	2,066,580	06/01/2016
A7050107		FUQUAY-VARINA	NC		07/30/2007	6.250	201,299	0	0	0	0	0	405,960	12/31/2015
A8020808		FUQUAY-VARINA	NC		04/11/2008	4.250	841,756	0	0	0	0	0	1,418,755	12/31/2015
A7092112		GARNER	NC		12/12/2007	6.375	239,149	0	0	0	0	0	373,504	12/31/2015
B1090902		GASTONIA	NC		11/10/2011	5.750	1,029,470	0	0	0	0	0	1,646,150	12/31/2015
B5091002		GASTONIA	NC		11/25/2015	4.500	919,660	0	0	0	0	0	1,620,510	12/31/2015
B6081603		GRAHAM	NC		10/12/2016	4.125	956,669	0	0	0	0	0	1,278,710	10/12/2016
B0032901	CF	GREENSBORO	NC		07/22/2010	7.125	1,154,851	0	0	0	0	0	2,059,774	12/31/2015
B0072605	CF	GREENSBORO	NC		10/27/2010	3.750	1,821,621	0	0	0	0	0	2,871,824	12/31/2015
B3012902		GREENSBORO	NC		04/08/2013	4.500	284,170	0	0	0	0	0	527,223	12/31/2015
B4073001		GREENSBORO	NC		10/22/2014	5.625	2,071,610	0	0	0	0	0	3,232,930	12/31/2015
B4111403		GREENSBORO	NC		01/28/2015	4.625	468,524	0	0	0	0	0	755,568	12/31/2015
B5020604		GREENSBORO	NC		05/01/2015	3.875	771,790	0	0	0	0	0	1,074,522	12/31/2015
B5030602		GREENSBORO	NC		05/27/2015	4.375	631,629	0	0	0	0	0	1,343,970	12/31/2015
B5050506		GREENSBORO	NC		09/01/2015	4.375	787,120	0	0	0	0	0	1,272,320	12/31/2015
B5052101		GREENSBORO	NC		07/31/2015	4.250	3,025,902	0	0	0	0	0	4,575,888	12/31/2015
B5081404		GREENSBORO	NC		12/02/2015	4.500	3,835,452	0	0	0	0	0	5,421,878	12/31/2015
B5081406		GREENSBORO	NC		12/02/2015	4.500	3,232,469	0	0	0	0	0	4,229,309	12/31/2015
B6072002		GREENSBORO	NC		09/27/2016	4.250	4,391,843	0	0	0	0	0	5,884,478	09/27/2016
B6072003		GREENSBORO	NC		09/27/2016	4.250	2,598,507	0	0	0	0	0	3,509,254	09/27/2016
B0090301	CF	GREENVILLE	NC		12/10/2010	6.125	2,045,155	0	0	0	0	0	4,552,000	12/31/2015
A3032801		HICKORY	NC		06/19/2003	4.500	467,436	0	0	0	0	0	2,145,000	12/31/2015
B2021703		HICKORY	NC		04/13/2012	4.750	342,667	0	0	0	0	0	703,310	12/31/2015
B3032004		HICKORY	NC		06/07/2013	4.750	1,158,294	0	0	0	0	0	1,936,725	12/31/2015
B5013001		HICKORY	NC		04/17/2015	4.125	848,110	0	0	0	0	0	1,393,206	12/31/2015
A8071007		HIGH POINT	NC		09/30/2008	6.875	256,717	0	0	0	0	0	309,290	12/31/2015
B4012402		HOLLY SPRINGS	NC		06/02/2014	5.375	1,254,477	0	0	0	0	0	1,783,084	12/31/2015
B1030401		HOPE MILLS	NC		05/31/2011	6.125	1,382,763	0	0	0	0	0	2,377,595	12/31/2015
B6080402		HUNTERSVILLE	NC		10/21/2016	4.250	2,834,673	0	0	0	0	0	3,787,140	10/21/2016
B0040601	CF	JACKSONVILLE	NC		06/28/2010	6.875	1,956,446	0	0	0	0	0	5,218,972	12/31/2015
B2121804		JACKSONVILLE	NC		04/30/2013	4.500	501,891	0	0	0	0	0	631,508	12/31/2015
B5020508		JAMESTOWN	NC		09/01/2015	5.000	383,213	0	0	0	0	0	684,675	12/31/2015
A7100202		KANNAPOLIS	NC		12/14/2007	6.375	394,627	0	0	0	0	0	549,071	12/31/2015
B6030807		KINSTON	NC		06/01/2016	4.500	531,155	0	0	0	0	0	854,496	06/01/2016
B3022704		KITTY HAWK	NC		06/28/2013	4.250	760,329	0	0	0	0	0	2,019,650	12/31/2015
A4011304		KNIGHTDALE	NC		04/01/2004	6.750	302,591	0	0	0	0	0	829,000	12/31/2015
B2091101	CF	KNIGHTDALE	NC		11/28/2012	4.500	1,598,089	0	0	0	0	0	2,989,910	12/31/2015
B3122010		MAIDEN	NC		03/04/2014	4.375	519,751	0	0	0	0	0	728,156	12/31/2015
A6063001		MATTHEWS	NC		09/28/2006	4.250	380,255	0	0	0	0	0	972,360	12/31/2015
A7030106		MATTHEWS	NC		05/17/2007	5.250	589,168	0	0	0	0	0	948,090	12/31/2015
B2050204	CF	MATTHEWS	NC		07/31/2012	5.000	2,296,323	0	0	0	0	0	3,612,840	12/31/2015
B3040503		MATTHEWS	NC		06/03/2013	4.750	1,054,603	0	0	0	0	0	1,537,600	12/31/2015
B2060802		MONROE	NC		08/14/2012	4.375	434,840	0	0	0	0	0	1,403,799	12/31/2015
B5121403		MONROE	NC		02/25/2016	4.375	619,401	0	0	0	0	0	869,820	02/25/2016
A7083105		MORRISVILLE	NC		10/25/2007	6.375	519,955	0	0	0	0	0	970,433	12/31/2015
A9021901		MORRISVILLE	NC		07/01/2009	7.250	906,362	0	0	0	0	0	1,520,280	12/31/2015
A7011102		NAGS HEAD	NC		04/06/2007	6.500	780,586	0	0	0	0	0	1,154,640	12/31/2015
B6042203		PEMBROKE	NC		10/04/2016	4.250	1,734,889	0	0	0	0	0	2,330,930	10/04/2016
A7060704		PINEHURST	NC		08/06/2007	6.625	265,233	0	0	0	0	0	372,810	12/31/2015
B5042103		PINEVILLE	NC		06/30/2015	4.125	2,579,786	0	0	0	0	0	3,634,846	12/31/2015
A3062601		RALEIGH	NC		08/14/2003	7.250	728,141	0	0	0	0	0	1,962,000	12/31/2015
A7060805		RALEIGH	NC		07/23/2007	6.500	385,162	0	0	0	0	0	588,540	12/31/2015
A7080801		RALEIGH	NC		10/22/2007	6.500	496,658	0	0	0	0	0	776,659	12/31/2015
A7102302		RALEIGH	NC		12/21/2007	6.625	429,423	0	0	0	0	0	553,860	12/31/2015
A8121002		RALEIGH	NC		02/20/2009	4.500	355,544	0	0	0	0	0	596,576	12/31/2015
A8123101		RALEIGH	NC		02/13/2009	7.375	2,222,115	0	0	0	0	0	2,925,000	12/31/2015
B1040807		RALEIGH	NC		06/27/2011	6.375	613,673	0	0	0	0	0	949,580	12/31/2015
B1041504		RALEIGH	NC		07/15/2011	6.000	723,682	0	0	0	0	0	1,710,192	12/31/2015
B1061602		RALEIGH	NC		08/26/2011	6.000	833,624	0	0	0	0	0	1,655,170	12/31/2015
B1071802	CF	RALEIGH	NC		10/26/2011	6.000	2,632,898	0	0	0	0	0	4,579,454	12/31/2015
B1072602		RALEIGH	NC		11/09/2011	5.625	837,077	0	0	0	0	0	1,783,254	12/31/2015

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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
B1091201		RALEIGH	NC		11/17/2011	5.750	666,746	0	0	0	0	0	1,009,338	12/31/2015
B2052303		RALEIGH	NC		09/21/2012	4.625	636,151	0	0	0	0	0	1,360,974	12/31/2015
B2052304		RALEIGH	NC		09/21/2012	4.625	437,882	0	0	0	0	0	1,094,794	12/31/2015
B2102201		RALEIGH	NC		12/20/2012	4.875	739,907	0	0	0	0	0	1,392,300	12/31/2015
B2122107		RALEIGH	NC		02/14/2013	5.000	690,824	0	0	0	0	0	1,053,327	12/31/2015
B4120802		RALEIGH	NC		03/16/2015	4.000	349,381	0	0	0	0	0	487,760	12/31/2015
B6021706		RALEIGH	NC		04/28/2016	4.250	838,719	0	0	0	0	0	1,187,280	04/28/2016
B6060301		RALEIGH	NC		08/30/2016	4.375	2,730,275	0	0	0	0	0	3,963,635	08/30/2016
B6062401		RANDLEMAN	NC		08/25/2016	4.500	553,361	0	0	0	0	0	874,948	08/25/2016
A4072202		RESEARCH TRIANGLE PARK	NC		12/02/2004	6.000	367,734	0	0	0	0	0	1,921,680	12/31/2015
B4062702		ROANOKE RAPIDS	NC		09/12/2014	4.625	358,215	0	0	0	0	0	549,640	12/31/2015
A5081602		ROCKY MOUNT	NC		12/19/2005	6.125	708,377	0	0	0	0	0	1,029,065	12/31/2015
A7102007		ROCKY MOUNT	NC		03/27/2008	4.000	1,765,737	0	0	0	0	0	2,502,768	12/31/2015
A7102007A		ROCKY MOUNT	NC		05/19/2008	4.000	1,757,901	0	0	0	0	0	2,491,662	12/31/2015
A7102010		ROCKY MOUNT	NC		03/27/2008	4.000	2,351,800	0	0	0	0	0	2,773,417	12/31/2015
A7102010A		ROCKY MOUNT	NC		05/19/2008	4.000	573,856	0	0	0	0	0	676,733	12/31/2015
A7102011		ROCKY MOUNT	NC		03/27/2008	4.000	446,693	0	0	0	0	0	1,721,250	12/31/2015
A8110401		ROCKY MOUNT	NC		01/12/2009	4.750	598,444	0	0	0	0	0	1,273,492	12/31/2015
B1081206		ROSEBORO	NC		10/31/2011	5.375	68,034	0	0	0	0	0	1,038,202	12/31/2015
B5081403		RURAL HALL	NC		11/12/2015	4.375	1,316,037	0	0	0	0	0	2,188,440	12/31/2015
B2111605		RUTHERFORDTON	NC		01/25/2013	5.000	459,640	0	0	0	0	0	708,351	12/31/2015
B3122012		SHELBY	NC		03/04/2014	4.875	446,036	0	0	0	0	0	599,830	12/31/2015
A7032803		SMITHFIELD	NC		06/14/2007	6.250	441,524	0	0	0	0	0	647,190	12/31/2015
A5110304		SOUTHERN PINES	NC		12/31/2006	6.125	95,426	0	0	0	0	0	492,150	12/31/2015
A7010501		SOUTHERN PINES	NC		04/11/2007	6.375	246,155	0	0	0	0	0	386,580	12/31/2015
A6071001		SPRING LAKE	NC		11/17/2006	4.750	1,695,655	0	0	0	0	0	2,689,740	12/31/2015
B2031201		SPRING LAKE	NC		08/23/2012	4.750	5,232,324	0	0	0	0	0	7,057,700	12/31/2015
A4011306		WAKE FOREST	NC		04/01/2004	6.750	255,356	0	0	0	0	0	643,000	12/31/2015
A3013002		WEDDINGTON	NC		04/17/2003	6.250	412,832	0	0	0	0	0	1,570,800	12/31/2015
B3010202		WILMINGTON	NC		03/28/2013	4.500	587,813	0	0	0	0	0	920,547	12/31/2015
B3082001		WILMINGTON	NC		12/10/2013	4.250	521,570	0	0	0	0	0	941,442	12/31/2015
B0111602	CF	WINSTON-SALEM	NC		01/18/2011	4.625	1,240,896	0	0	0	0	0	2,721,000	12/31/2015
B1063011		WINSTON-SALEM	NC		09/22/2011	5.750	989,632	0	0	0	0	0	1,558,656	12/31/2015
B2110901		WINSTON-SALEM	NC		02/15/2013	4.750	536,941	0	0	0	0	0	853,731	12/31/2015
A8071006		FARGO	ND		10/03/2008	6.875	336,600	0	0	0	0	0	611,550	12/31/2015
B2110732		FARGO	ND		12/28/2012	4.875	268,291	0	0	0	0	0	446,964	12/31/2015
B1042803		GRAND FORKS	ND		07/28/2011	6.500	1,341,974	0	0	0	0	0	3,312,480	12/31/2015
B5060303		NORFOLK	NE		10/14/2015	5.000	205,884	0	0	0	0	0	266,409	12/31/2015
A1111514		OMAHA	NE		02/07/2002	7.500	17,289	0	0	0	0	0	939,000	12/31/2015
A2083001		OMAHA	NE		11/12/2002	6.875	66,329	0	0	0	0	0	1,695,750	12/31/2015
A3010901		OMAHA	NE		04/22/2003	6.500	105,062	0	0	0	0	0	1,194,000	12/31/2015
A3061902		OMAHA	NE		08/22/2003	5.625	246,558	0	0	0	0	0	2,235,000	12/31/2015
A4100706		OMAHA	NE		12/07/2004	5.750	210,517	0	0	0	0	0	1,154,000	12/31/2015
A7021204		OMAHA	NE		04/10/2007	6.375	308,854	0	0	0	0	0	838,950	12/31/2015
A7031604		OMAHA	NE		05/30/2007	6.000	486,657	0	0	0	0	0	745,110	12/31/2015
A8030606		OMAHA	NE		05/05/2008	6.250	506,293	0	0	0	0	0	908,227	12/31/2015
A9020601		OMAHA	NE		04/02/2009	4.250	369,481	0	0	0	0	0	532,716	12/31/2015
B2012902		OMAHA	NE		03/30/2012	5.250	1,899,149	0	0	0	0	0	2,919,216	12/31/2015
B2031308		OMAHA	NE		05/22/2012	5.250	831,724	0	0	0	0	0	1,442,889	12/31/2015
B2082701		OMAHA	NE		10/30/2012	5.000	513,672	0	0	0	0	0	726,833	12/31/2015
B2112102		OMAHA	NE		01/29/2013	4.750	573,957	0	0	0	0	0	943,142	12/31/2015
B3062402		OMAHA	NE		09/05/2013	5.000	399,814	0	0	0	0	0	732,032	12/31/2015
B3071901		OMAHA	NE		09/30/2013	5.500	1,617,489	0	0	0	0	0	2,620,632	12/31/2015
B3072304		OMAHA	NE		10/11/2013	4.875	387,077	0	0	0	0	0	790,619	12/31/2015
B3072305		OMAHA	NE		10/11/2013	4.875	376,132	0	0	0	0	0	777,772	12/31/2015
B3072306		OMAHA	NE		10/11/2013	4.875	477,861	0	0	0	0	0	883,560	12/31/2015
A7061203		PAPILLION	NE		01/16/2008	6.875	179,725	0	0	0	0	0	371,423	12/31/2015
A5061701		DERRY	NH		08/01/2005	5.000	409,719	0	0	0	0	0	402,390	12/31/2015
B1041401		DOVER	NH		06/03/2011	5.700	874,141	0	0	0	0	0	1,286,910	12/31/2015
A7080902		MANCHESTER	NH		10/12/2007	6.750	949,598	0	0	0	0	0	1,740,600	12/31/2015
A7040302		NASHUA	NH		06/27/2007	5.500	68,315	0	0	0	0	0	230,010	12/31/2015

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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
A7092401		NORTH HAMPTON	NH		12/17/2007	6.625	284,803	0	0	0	0	0	598,490	12/31/2015
A7092403		NORTH HAMPTON	NH		12/17/2007	6.625	589,269	0	0	0	0	0	1,203,483	12/31/2015
B0110801		ATLANTIC CITY	NJ		01/19/2011	4.375	758,618	0	0	0	0	0	1,269,000	12/31/2015
B0110802		ATLANTIC CITY	NJ		01/19/2011	4.375	2,884,619	0	0	0	0	0	5,502,000	12/31/2015
B0110803		ATLANTIC CITY	NJ		01/19/2011	4.375	2,143,101	0	0	0	0	0	5,084,000	12/31/2015
A3112603		BELLEVILLE	NJ		02/27/2004	4.750	436,695	0	0	0	0	0	1,543,770	12/31/2015
A5050602		CARLSTADT	NJ		07/29/2005	5.625	166,611	0	0	0	0	0	860,880	12/31/2015
B5110901		CINNAMINSON	NJ		12/18/2015	4.375	740,663	0	0	0	0	0	1,037,680	12/31/2015
A4013002		CLIFTON	NJ		04/20/2004	5.000	758,719	0	0	0	0	0	1,598,000	12/31/2015
B0060702	CF	DEPTFORD	NJ		08/18/2010	6.750	1,392,139	0	0	0	0	0	5,836,906	12/31/2015
B5031802		EATONTOWN	NJ		05/27/2015	4.500	10,175,387	0	0	0	0	0	12,090,000	12/31/2015
A7081601		FREEHOLD	NJ		11/30/2007	4.750	183,679	0	0	0	0	0	227,327	12/31/2015
B5022711		GALLOWAY	NJ		06/30/2015	5.500	1,384,296	0	0	0	0	0	1,928,060	12/31/2015
A7072604	CF	HALEDON	NJ		10/04/2007	4.500	2,143,773	0	0	0	0	0	3,407,410	12/31/2015
B2110703		HAMPTON	NJ		03/27/2013	4.875	719,312	0	0	0	0	0	1,180,617	12/31/2015
A4011402		HILLSIDE	NJ		03/23/2004	4.750	567,145	0	0	0	0	0	4,218,750	12/31/2015
B3021903		HILLSIDE	NJ		05/15/2013	4.500	786,679	0	0	0	0	0	3,166,144	12/31/2015
B1112501		HOBOKEN	NJ		12/29/2011	5.250	1,206,033	0	0	0	0	0	1,935,692	12/31/2015
B5020506		KEARNY	NJ		05/12/2015	3.750	390,278	0	0	0	0	0	1,544,748	12/31/2015
B5111711		LAKEWOOD	NJ		01/06/2016	5.125	980,282	0	0	0	0	0	1,440,604	01/06/2016
B5022501		LAWRENCEVILLE TOWNSHIP	NJ		08/03/2015	4.500	1,739,949	0	0	0	0	0	2,512,000	12/31/2015
B5071704		MAHWAH	NJ		09/03/2015	5.000	10,173,483	0	0	0	0	0	13,485,000	12/31/2015
A4031105		MIDDLETOWN	NJ		04/29/2004	5.875	135,418	0	0	0	0	0	966,000	12/31/2015
A6061206		MILLVILLE	NJ		12/31/2006	6.750	406,359	0	0	0	0	0	807,177	12/31/2015
A7102903		MORRISTOWN	NJ		01/14/2008	6.375	202,426	0	0	0	0	0	657,273	12/31/2015
B5071703		MOUNT ARLINGTON	NJ		09/03/2015	5.000	9,687,525	0	0	0	0	0	14,946,000	12/31/2015
A3051501		MOUNTAINSIDE	NJ		07/31/2003	6.125	637,211	0	0	0	0	0	5,045,000	12/31/2015
A4032611		MT LAUREL	NJ		05/24/2004	5.750	599,647	0	0	0	0	0	1,469,820	12/31/2015
A7041004		NEW BRUNSWICK	NJ		07/02/2007	4.625	717,892	0	0	0	0	0	2,908,958	12/31/2015
A2102301		NEWARK	NJ		01/23/2003	4.500	455,382	0	0	0	0	0	2,972,790	12/31/2015
A3012801		NEWARK	NJ		04/24/2003	4.500	376,535	0	0	0	0	0	1,276,530	12/31/2015
A3091803		NEWARK	NJ		12/31/2006	5.375	582,579	0	0	0	0	0	2,885,580	12/31/2015
A8071008		NEWARK	NJ		09/22/2008	6.950	565,661	0	0	0	0	0	574,301	12/31/2015
A8082702		NEWARK	NJ		11/14/2008	4.750	1,049,802	0	0	0	0	0	1,688,625	12/31/2015
B4111004		NORTH BRUNSWICK	NJ		01/30/2015	4.625	2,203,360	0	0	0	0	0	3,363,360	12/31/2015
A4030507		PATERSON	NJ		05/24/2004	5.875	709,435	0	0	0	0	0	2,144,040	12/31/2015
A5082202		PATERSON	NJ		10/31/2005	4.500	1,668,355	0	0	0	0	0	2,765,100	12/31/2015
A5082203		PATERSON	NJ		10/31/2005	4.500	369,633	0	0	0	0	0	911,950	12/31/2015
A5122202		PATERSON	NJ		03/08/2006	4.250	1,320,460	0	0	0	0	0	2,425,560	12/31/2015
A8041403		PATERSON	NJ		06/19/2008	6.500	213,536	0	0	0	0	0	280,388	12/31/2015
B3021904		POINT PLEASANT BEACH	NJ		05/22/2013	4.500	783,802	0	0	0	0	0	1,244,062	12/31/2015
A4021702		RUNNEMEDE	NJ		05/10/2004	4.500	450,614	0	0	0	0	0	1,092,420	12/31/2015
B3011002		SHIPBOTTOM	NJ		03/15/2013	5.000	1,103,529	0	0	0	0	0	2,168,728	12/31/2015
A4021202		SWEDESBORO	NJ		05/03/2004	6.250	602,640	0	0	0	0	0	1,697,000	12/31/2015
B4070203		SWEDESBORO	NJ		09/18/2014	4.875	416,351	0	0	0	0	0	615,888	12/31/2015
B5111601		VINELAND	NJ		02/26/2016	4.250	247,683	0	0	0	0	0	341,460	02/26/2016
B5031201		WESTAMPTON	NJ		05/29/2015	4.375	3,600,303	0	0	0	0	0	5,107,740	12/31/2015
B5021902		WOODBURY	NJ		05/01/2015	3.875	5,605,414	0	0	0	0	0	7,890,510	12/31/2015
A6012302		ALBUQUERQUE	NM		12/31/2006	6.125	56,355	0	0	0	0	0	258,539	12/31/2015
A7012302		ALBUQUERQUE	NM		03/14/2007	6.125	1,346,869	0	0	0	0	0	1,557,030	12/31/2015
A7050902		ALBUQUERQUE	NM		07/25/2007	6.000	239,908	0	0	0	0	0	307,530	12/31/2015
A7091704		ALBUQUERQUE	NM		12/14/2007	6.500	196,007	0	0	0	0	0	343,230	12/31/2015
A7120402		ALBUQUERQUE	NM		02/25/2008	6.250	339,340	0	0	0	0	0	407,490	12/31/2015
A7120403		ALBUQUERQUE	NM		02/25/2008	6.250	339,340	0	0	0	0	0	613,020	12/31/2015
A7120409		ALBUQUERQUE	NM		02/25/2008	6.250	386,694	0	0	0	0	0	624,750	12/31/2015
A8090901		ALBUQUERQUE	NM		12/18/2008	5.000	1,287,739	0	0	0	0	0	1,613,640	12/31/2015
A8091201		ALBUQUERQUE	NM		12/05/2008	6.625	518,925	0	0	0	0	0	1,283,000	12/31/2015
B0040504		ALBUQUERQUE	NM		06/04/2010	7.375	759,092	0	0	0	0	0	1,177,110	12/31/2015
B0040505		ALBUQUERQUE	NM		06/04/2010	7.375	411,453	0	0	0	0	0	693,638	12/31/2015
B0040506	CF	ALBUQUERQUE	NM		06/04/2010	7.375	1,718,066	0	0	0	0	0	2,709,608	12/31/2015
B0050701		ALBUQUERQUE	NM		07/15/2010	4.125	218,532	0	0	0	0	0	1,041,760	12/31/2015

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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
B0111201		ALBUQUERQUE	NM		01/27/2011	6.125	382,016	0	0	0	0	0	590,070	12/31/2015
B2022701	CF	ALBUQUERQUE	NM		04/30/2012	5.250	2,115,564	0	0	0	0	0	3,358,120	12/31/2015
B3022601		ALBUQUERQUE	NM		04/24/2013	4.500	408,404	0	0	0	0	0	661,674	12/31/2015
B3030401		ALBUQUERQUE	NM		10/11/2013	4.500	1,328,941	0	0	0	0	0	1,962,233	12/31/2015
B3050906	CF	ALBUQUERQUE	NM		07/24/2013	4.625	1,333,467	0	0	0	0	0	2,000,238	12/31/2015
B4022506		ALBUQUERQUE	NM		05/01/2014	5.000	752,689	0	0	0	0	0	1,352,010	12/31/2015
B4090902		ALBUQUERQUE	NM		12/23/2014	4.000	493,615	0	0	0	0	0	739,007	12/31/2015
B5010603		ALBUQUERQUE	NM		04/02/2015	4.250	709,803	0	0	0	0	0	1,008,726	12/31/2015
B6041202		ALBUQUERQUE	NM		06/01/2016	3.875	2,911,885	0	0	0	0	0	3,924,180	06/01/2016
B6051201		ALBUQUERQUE	NM		08/01/2016	4.500	3,520,972	0	0	0	0	0	5,006,925	08/01/2016
B6060801		ALBUQUERQUE	NM		08/23/2016	4.000	4,295,254	0	0	0	0	0	6,645,555	08/23/2016
A5062406		BOSQUE FARMS	NM		09/29/2005	5.750	133,431	0	0	0	0	0	294,270	12/31/2015
B3022602		FARMINGTON	NM		04/16/2013	4.625	850,274	0	0	0	0	0	1,380,093	12/31/2015
A6100903		HOBBS	NM		12/15/2006	6.500	205,957	0	0	0	0	0	480,480	12/31/2015
A6101301		LAS CRUCES	NM		01/05/2007	5.250	374,077	0	0	0	0	0	576,810	12/31/2015
A7120301		LAS CRUCES	NM		03/20/2008	5.000	154,576	0	0	0	0	0	264,522	12/31/2015
A7121302		LAS CRUCES	NM		02/29/2008	4.875	149,594	0	0	0	0	0	296,514	12/31/2015
B1012502	CF	LAS CRUCES	NM		07/18/2011	4.375	2,407,923	0	0	0	0	0	4,542,472	12/31/2015
B2062906	CF	LAS CRUCES	NM		09/13/2012	5.125	2,057,748	0	0	0	0	0	3,382,648	12/31/2015
B2113001		LAS CRUCES	NM		01/30/2013	4.750	751,987	0	0	0	0	0	1,181,912	12/31/2015
B1012605	CF	LAS LUNES	NM		07/07/2011	6.500	2,285,218	0	0	0	0	0	4,141,984	12/31/2015
B4041701		LOS LUNAS	NM		07/14/2014	4.750	1,099,869	0	0	0	0	0	1,676,960	12/31/2015
A8120502		RIO RANCHO	NM		01/15/2009	4.500	195,173	0	0	0	0	0	222,480	12/31/2015
B4060901		RIO RANCHO	NM		07/23/2014	4.375	764,628	0	0	0	0	0	1,120,905	12/31/2015
B6041201		RIO RANCHO	NM		06/01/2016	3.875	2,643,684	0	0	0	0	0	4,297,248	06/01/2016
A5092804		ROSWELL	NM		12/31/2006	5.875	74,189	0	0	0	0	0	286,110	12/31/2015
B4121103		ROSWELL	NM		01/23/2015	5.250	512,720	0	0	0	0	0	739,728	12/31/2015
A6033001		SANTA FE	NM		12/31/2006	4.750	176,521	0	0	0	0	0	155,550	12/31/2015
A6062206		SANTA FE	NM		09/15/2006	4.500	2,571,929	0	0	0	0	0	4,287,645	12/31/2015
A7091701		SANTA FE	NM		12/17/2007	6.500	215,821	0	0	0	0	0	317,730	12/31/2015
A7120408		SANTA FE	NM		02/25/2008	6.250	315,891	0	0	0	0	0	588,540	12/31/2015
B2062203		SANTA FE	NM		09/28/2012	4.625	1,749,102	0	0	0	0	0	2,591,102	12/31/2015
B2062204		SANTA FE	NM		09/28/2012	4.625	583,019	0	0	0	0	0	600,121	12/31/2015
B2103110		SANTA FE	NM		03/07/2013	5.125	922,474	0	0	0	0	0	1,435,049	12/31/2015
B3030104	CF	SANTA FE	NM		06/14/2013	4.750	3,003,010	0	0	0	0	0	4,833,675	12/31/2015
B3090303		SANTA FE	NM		11/08/2013	5.250	629,838	0	0	0	0	0	1,226,484	12/31/2015
B6082505		SANTA FE	NM		11/15/2016	4.375	1,237,650	0	0	0	0	0	1,706,619	11/15/2016
B6091901		SANTA FE	NM		11/15/2016	4.500	1,170,750	0	0	0	0	0	1,871,528	11/15/2016
W6111801		SANTA FE	NM		12/29/2016	6.000	5,325,000	0	0	0	0	0	8,030,000	12/29/2016
A7120702		SANTA TERESA	NM		02/21/2008	4.875	421,195	0	0	0	0	0	813,593	12/31/2015
B1112902		SANTA TERESA	NM		02/28/2012	5.375	724,682	0	0	0	0	0	2,203,586	12/31/2015
B3021304		SANTA TERESA	NM		04/25/2013	4.750	382,916	0	0	0	0	0	913,845	12/31/2015
A7030105		SILVER CITY	NM		08/23/2007	6.375	154,971	0	0	0	0	0	378,420	12/31/2015
B4030403		GARDNERVILLE	NV		04/30/2014	4.750	1,871,881	0	0	0	0	0	2,792,250	12/31/2015
A7032704		HENDERSON	NV		05/17/2007	5.500	297,258	0	0	0	0	0	316,200	12/31/2015
B1022803		HENDERSON	NV		04/29/2011	4.250	219,363	0	0	0	0	0	386,370	12/31/2015
B1081001		HENDERSON	NV		10/06/2011	6.125	409,810	0	0	0	0	0	1,058,948	12/31/2015
B4020504		HENDERSON	NV		03/31/2014	5.250	584,818	0	0	0	0	0	1,062,138	12/31/2015
B4030303		HENDERSON	NV		05/30/2014	4.750	1,445,230	0	0	0	0	0	1,752,360	12/31/2015
B4050105		HENDERSON	NV		07/11/2014	5.125	227,179	0	0	0	0	0	389,358	12/31/2015
B5012805		HENDERSON	NV		03/23/2015	3.875	2,094,782	0	0	0	0	0	2,953,080	12/31/2015
B5111604		HENDERSON	NV		01/11/2016	4.125	710,079	0	0	0	0	0	965,294	01/11/2016
B1050901		INCLINE VILLAGE	NV		07/28/2011	6.750	688,422	0	0	0	0	0	1,703,878	12/31/2015
A2082901		LAS VEGAS	NV		12/13/2002	5.500	720,123	0	0	0	0	0	1,080,690	12/31/2015
A3050101		LAS VEGAS	NV		07/08/2003	6.500	633,601	0	0	0	0	0	1,789,000	12/31/2015
A4032001		LAS VEGAS	NV		04/21/2004	6.000	499,996	0	0	0	0	0	943,000	12/31/2015
A4052001		LAS VEGAS	NV		12/31/2006	6.375	60,318	0	0	0	0	0	506,430	12/31/2015
A4090106		LAS VEGAS	NV		01/26/2005	5.000	989,921	0	0	0	0	0	981,750	12/31/2015
A6083001		LAS VEGAS	NV		12/01/2006	6.000	333,832	0	0	0	0	0	284,070	10/24/2016
A6100502		LAS VEGAS	NV		12/21/2006	6.250	874,102	0	0	0	0	0	1,373,345	12/31/2015
A6110903		LAS VEGAS	NV		02/01/2007	6.375	763,148	0	0	0	0	0	1,166,370	12/31/2015

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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
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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
A6110905		LAS VEGAS	NV		02/01/2007	6.375	406,280	0	0	0	0	0	280,500	12/31/2015
A7032205		LAS VEGAS	NV		04/26/2007	6.375	428,272	0	0	0	0	0	542,640	12/31/2015
A7032804		LAS VEGAS	NV		05/17/2007	6.563	423,835	0	0	0	0	0	874,140	12/31/2015
A7032808		LAS VEGAS	NV		06/29/2007	6.375	503,523	0	0	0	0	0	719,610	12/31/2015
A7071901		LAS VEGAS	NV		08/15/2007	4.750	496,647	0	0	0	0	0	554,880	12/31/2015
A8020812		LAS VEGAS	NV		04/28/2008	6.500	1,632,867	0	0	0	0	0	2,054,400	12/31/2015
A8022705		LAS VEGAS	NV		05/13/2008	6.125	232,075	0	0	0	0	0	151,118	12/31/2015
A8033103		LAS VEGAS	NV		07/01/2008	4.500	1,513,005	0	0	0	0	0	2,105,249	12/31/2015
A8040901		LAS VEGAS	NV		07/31/2008	5.250	724,473	0	0	0	0	0	728,280	12/31/2015
A9040702		LAS VEGAS	NV		06/09/2009	4.375	385,812	0	0	0	0	0	639,012	12/31/2015
B0030504		LAS VEGAS	NV		04/29/2010	4.125	915,806	0	0	0	0	0	1,261,956	07/11/2016
B0051301		LAS VEGAS	NV		08/13/2010	4.500	559,848	0	0	0	0	0	865,678	12/31/2015
B0061503		LAS VEGAS	NV		08/26/2010	4.250	1,426,657	0	0	0	0	0	1,486,978	12/31/2015
B0071202		LAS VEGAS	NV		10/06/2010	4.500	297,180	0	0	0	0	0	337,995	12/31/2015
B0072603		LAS VEGAS	NV		10/12/2010	4.500	213,760	0	0	0	0	0	249,777	12/31/2015
B0080609		LAS VEGAS	NV		10/06/2010	6.125	606,511	0	0	0	0	0	1,299,981	12/31/2015
B0080611		LAS VEGAS	NV		10/28/2010	7.250	875,946	0	0	0	0	0	1,139,267	12/31/2015
B0122701		LAS VEGAS	NV		03/11/2011	6.625	1,204,508	0	0	0	0	0	2,195,000	12/31/2015
B1012001	CF	LAS VEGAS	NV		03/10/2011	6.125	1,261,418	0	0	0	0	0	2,902,000	12/31/2015
B1022401		LAS VEGAS	NV		04/28/2011	6.250	754,220	0	0	0	0	0	2,226,040	12/31/2015
B1033001		LAS VEGAS	NV		06/14/2011	6.125	759,561	0	0	0	0	0	1,327,990	12/31/2015
B1033004		LAS VEGAS	NV		06/30/2011	6.625	499,691	0	0	0	0	0	1,113,110	12/31/2015
B1033102		LAS VEGAS	NV		05/25/2011	4.125	1,227,613	0	0	0	0	0	2,630,000	12/31/2015
B1033106		LAS VEGAS	NV		07/27/2011	6.250	645,691	0	0	0	0	0	1,459,436	12/31/2015
B1091401		LAS VEGAS	NV		11/29/2011	5.750	329,098	0	0	0	0	0	506,022	12/31/2015
B1111001		LAS VEGAS	NV		01/19/2012	5.250	791,434	0	0	0	0	0	1,262,780	12/31/2015
B3032701		LAS VEGAS	NV		05/21/2013	4.125	1,273,686	0	0	0	0	0	2,072,981	12/31/2015
B3071502		LAS VEGAS	NV		10/08/2013	5.375	665,448	0	0	0	0	0	962,397	12/31/2015
B3090304		LAS VEGAS	NV		11/22/2013	4.625	519,813	0	0	0	0	0	828,630	12/31/2015
B4021901		LAS VEGAS	NV		04/14/2014	4.250	392,533	0	0	0	0	0	544,680	12/31/2015
B4030304		LAS VEGAS	NV		05/30/2014	4.750	1,324,789	0	0	0	0	0	1,961,970	12/31/2015
B4030305		LAS VEGAS	NV		05/30/2014	4.750	2,047,420	0	0	0	0	0	3,166,080	12/31/2015
B4050104		LAS VEGAS	NV		07/25/2014	5.125	262,287	0	0	0	0	0	437,972	12/31/2015
B4060502		LAS VEGAS	NV		07/29/2014	3.875	758,346	0	0	0	0	0	1,193,496	12/31/2015
B4061201		LAS VEGAS	NV		09/05/2014	4.875	624,526	0	0	0	0	0	1,436,708	12/31/2015
B4061202		LAS VEGAS	NV		09/05/2014	4.875	1,075,567	0	0	0	0	0	1,885,156	12/31/2015
B4082102		LAS VEGAS	NV		11/05/2014	4.000	404,183	0	0	0	0	0	594,366	12/31/2015
B4092303		LAS VEGAS	NV		12/03/2014	4.000	432,497	0	0	0	0	0	615,757	12/31/2015
B4092801		LAS VEGAS	NV		01/07/2015	4.625	818,211	0	0	0	0	0	1,425,600	12/31/2015
B4100903		LAS VEGAS	NV		01/20/2015	4.250	768,847	0	0	0	0	0	1,092,960	12/31/2015
B4102201		LAS VEGAS	NV		12/12/2014	4.000	1,292,817	0	0	0	0	0	1,720,570	12/31/2015
B4102204		LAS VEGAS	NV		12/11/2014	4.000	893,222	0	0	0	0	0	1,262,080	12/31/2015
B4102205		LAS VEGAS	NV		12/11/2014	4.000	1,081,261	0	0	0	0	0	1,754,094	12/31/2015
B4120301		LAS VEGAS	NV		02/12/2015	4.125	470,309	0	0	0	0	0	679,690	12/31/2015
B4122903		LAS VEGAS	NV		03/12/2015	4.500	300,305	0	0	0	0	0	435,760	12/31/2015
B5010602		LAS VEGAS	NV		03/09/2015	4.375	439,138	0	0	0	0	0	659,360	12/31/2015
B5020905		LAS VEGAS	NV		04/01/2015	3.750	646,316	0	0	0	0	0	938,772	12/31/2015
B5070102		LAS VEGAS	NV		08/31/2015	4.625	463,211	0	0	0	0	0	504,825	12/31/2015
B5071503		LAS VEGAS	NV		09/23/2015	4.000	954,428	0	0	0	0	0	1,787,550	12/31/2015
B5072101		LAS VEGAS	NV		09/09/2015	4.500	560,178	0	0	0	0	0	786,325	12/31/2015
B5080503		LAS VEGAS	NV		10/09/2015	4.625	985,288	0	0	0	0	0	1,352,403	12/31/2015
B5090401		LAS VEGAS	NV		11/05/2015	4.250	714,521	0	0	0	0	0	1,024,860	12/31/2015
B5101501		LAS VEGAS	NV		12/18/2015	4.000	2,836,320	0	0	0	0	0	4,608,520	12/31/2015
B6012802		LAS VEGAS	NV		04/04/2016	4.000	1,944,877	0	0	0	0	0	2,634,320	04/04/2016
B6021003		LAS VEGAS	NV		04/07/2016	4.500	1,577,539	0	0	0	0	0	2,301,800	04/07/2016
B6022402		LAS VEGAS	NV		06/09/2016	3.875	1,176,248	0	0	0	0	0	1,585,152	06/03/2016
B6030701		LAS VEGAS	NV		06/09/2016	4.625	5,906,484	0	0	0	0	0	8,573,598	06/09/2016
B6032401		LAS VEGAS	NV		05/12/2016	4.375	1,101,327	0	0	0	0	0	1,565,933	05/12/2016
B6040502		LAS VEGAS	NV		06/22/2016	4.250	2,753,181	0	0	0	0	0	4,527,126	06/22/2016
B6041805		LAS VEGAS	NV		06/16/2016	4.250	479,180	0	0	0	0	0	659,448	06/16/2016
B6060201		LAS VEGAS	NV		11/29/2016	4.625	192,338	0	0	0	0	0	263,921	11/29/2016

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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
B6072804		LAS VEGAS	NV		09/27/2016	4.250	1,144,392	0	0	0	0	0	1,532,592	09/27/2016
B6081903		LAS VEGAS	NV		10/27/2016	4.375	318,665	0	0	0	0	0	576,520	10/27/2016
B6092002		LAS VEGAS	NV		11/30/2016	4.375	196,686	0	0	0	0	0	262,583	11/30/2016
A4110407		NORTH LAS VEGAS	NV		02/28/2005	6.000	350,823	0	0	0	0	0	356,490	12/31/2015
A6122302		NORTH LAS VEGAS	NV		03/29/2007	6.625	1,316,046	0	0	0	0	0	2,181,780	12/31/2015
A7121703		NORTH LAS VEGAS	NV		04/04/2008	5.000	207,892	0	0	0	0	0	81,932	12/31/2015
A7121709		NORTH LAS VEGAS	NV		04/25/2008	5.000	319,696	0	0	0	0	0	120,000	12/31/2015
B2110710		NORTH LAS VEGAS	NV		12/28/2012	4.875	241,266	0	0	0	0	0	404,838	12/31/2015
B5010901		NORTH LAS VEGAS	NV		03/30/2015	4.500	493,000	0	0	0	0	0	744,120	12/31/2015
B5012807		NORTH LAS VEGAS	NV		03/30/2015	4.000	818,549	0	0	0	0	0	1,133,080	12/31/2015
B5021004		NORTH LAS VEGAS	NV		05/01/2015	3.625	1,478,630	0	0	0	0	0	2,097,378	12/31/2015
B5050701		NORTH LAS VEGAS	NV		07/31/2015	5.000	1,419,775	0	0	0	0	0	1,965,616	12/31/2015
B5101901		NORTH LAS VEGAS	NV		12/18/2015	4.625	125,549	0	0	0	0	0	189,405	12/31/2015
A3031001		RENO	NV		05/22/2003	6.250	441,724	0	0	0	0	0	2,040,120	12/31/2015
A8031906		RENO	NV		05/09/2008	5.000	379,314	0	0	0	0	0	535,026	12/31/2015
A8060901		RENO	NV		08/27/2008	6.875	529,260	0	0	0	0	0	1,105,945	12/31/2015
A9030202		RENO	NV		05/15/2009	4.125	638,054	0	0	0	0	0	1,531,160	12/31/2015
A9031305		RENO	NV		05/19/2009	5.000	781,723	0	0	0	0	0	963,035	12/31/2015
A9031306		RENO	NV		05/19/2009	4.500	567,911	0	0	0	0	0	1,011,515	12/31/2015
A9040904		RENO	NV		06/30/2009	4.750	1,141,886	0	0	0	0	0	2,441,170	08/30/2016
A9040905		RENO	NV		06/30/2009	4.750	1,078,458	0	0	0	0	0	1,849,815	08/30/2016
A9122302		RENO	NV		03/01/2010	4.125	677,269	0	0	0	0	0	1,533,400	12/31/2015
B0102201		RENO	NV		01/04/2011	6.250	1,722,002	0	0	0	0	0	2,858,000	12/31/2015
B1021502		RENO	NV		04/19/2011	6.000	387,731	0	0	0	0	0	804,768	12/31/2015
B1021503		RENO	NV		04/19/2011	6.000	392,638	0	0	0	0	0	854,000	12/31/2015
B6031401		RENO	NV		05/02/2016	4.125	972,438	0	0	0	0	0	1,318,680	05/02/2016
A7111504		SPARKS	NV		02/01/2008	6.375	631,427	0	0	0	0	0	837,002	12/31/2015
A9021903		SPARKS	NV		04/27/2009	4.375	1,023,493	0	0	0	0	0	1,953,292	12/31/2015
A9021904		SPARKS	NV		04/27/2009	4.375	329,227	0	0	0	0	0	793,100	12/31/2015
B3043002		SPARKS	NV		07/19/2013	4.500	645,650	0	0	0	0	0	1,028,516	12/31/2015
B4100201		SPARKS	NV		12/11/2014	4.375	336,738	0	0	0	0	0	496,540	12/31/2015
B3120604		AKRON	NY		02/26/2014	4.250	162,026	0	0	0	0	0	409,216	12/31/2015
A2111505		AMHERST	NY		02/26/2003	6.750	129,724	0	0	0	0	0	583,000	12/31/2015
A6062801		AMHERST	NY		10/02/2006	6.750	369,230	0	0	0	0	0	1,001,130	12/31/2015
A7100102		AMHERST	NY		12/27/2007	6.500	269,717	0	0	0	0	0	530,604	12/31/2015
B4011004		AMHERST	NY		04/23/2014	4.625	275,483	0	0	0	0	0	300,356	12/31/2015
A2040502		AMITYVILLE	NY		09/03/2002	8.250	71,555	0	0	0	0	0	501,882	12/31/2015
A20405023		AMITYVILLE	NY		01/31/2003	8.250	41,951	0	0	0	0	0	294,238	12/31/2015
A4033007		AMSTERDAM	NY		06/28/2004	6.250	824,585	0	0	0	0	0	1,937,000	12/31/2015
A7081301		ARMONK	NY		10/16/2007	6.500	312,987	0	0	0	0	0	387,809	12/31/2015
B4031701		ASTORIA	NY		06/12/2014	5.000	1,679,789	0	0	0	0	0	2,579,847	12/31/2015
B4031702		ASTORIA	NY		06/12/2014	5.000	1,679,789	0	0	0	0	0	2,476,678	12/31/2015
A9090101		AUBURN	NY		09/30/2009	6.750	207,207	0	0	0	0	0	719,000	12/31/2015
B5040102		BAYVILLE	NY		07/01/2015	4.250	1,714,241	0	0	0	0	0	6,453,440	12/31/2015
B0051302		BOWMANSVILLE	NY		07/26/2010	4.000	849,709	0	0	0	0	0	1,397,184	12/31/2015
A9032001		BRONX	NY		06/16/2009	7.500	391,765	0	0	0	0	0	924,120	12/31/2015
A2071503		BROOKLYN	NY		10/25/2002	7.125	134,548	0	0	0	0	0	2,504,000	12/31/2015
B2111604		BROOKLYN	NY		01/17/2013	4.950	701,845	0	0	0	0	0	1,053,431	12/31/2015
B2112103		BROOKLYN	NY		01/28/2013	4.750	622,325	0	0	0	0	0	816,935	12/31/2015
B3052801		BROOKLYN	NY		08/12/2013	3.625	552,443	0	0	0	0	0	1,377,596	12/31/2015
B3112706		BROOKLYN	NY		02/28/2014	5.125	693,109	0	0	0	0	0	997,280	12/31/2015
A4042004		BUFFALO	NY		07/12/2004	6.375	136,065	0	0	0	0	0	930,000	12/31/2015
A5022801		BUFFALO	NY		05/26/2005	4.500	686,761	0	0	0	0	0	2,313,870	12/31/2015
A5030104		BUFFALO	NY		06/02/2005	5.875	165,100	0	0	0	0	0	612,510	12/31/2015
A6121507		BUFFALO	NY		03/12/2007	6.125	124,064	0	0	0	0	0	636,480	12/31/2015
A7031605		BUFFALO	NY		06/22/2007	6.250	220,723	0	0	0	0	0	362,100	12/31/2015
A7031606		BUFFALO	NY		06/22/2007	6.250	381,348	0	0	0	0	0	501,330	12/31/2015
A7032102		BUFFALO	NY		06/29/2007	6.250	702,442	0	0	0	0	0	1,024,590	12/31/2015
B2022702		BUFFALO	NY		05/16/2012	5.250	422,775	0	0	0	0	0	810,411	12/31/2015
B3071703		BUFFALO	NY		10/11/2013	4.375	90,179	0	0	0	0	0	197,922	12/31/2015
B3122602		BUFFALO	NY		05/01/2014	4.875	347,679	0	0	0	0	0	1,269,851	12/31/2015

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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
B4030601		BUFFALO	NY		05/30/2014	4.500	168,602	0	0	0	0	0	367,200	12/31/2015
B4040101		BUFFALO	NY		06/30/2014	4.375	683,413	0	0	0	0	0	1,287,748	12/31/2015
B4070701		BUFFALO	NY		10/29/2014	4.125	707,638	0	0	0	0	0	1,137,855	12/31/2015
B5012301		BUFFALO	NY		04/14/2015	3.875	605,701	0	0	0	0	0	876,294	12/31/2015
A4033005		BUTLER	NY		06/28/2004	6.250	660,729	0	0	0	0	0	1,528,000	12/31/2015
A3100203		CATSKILL	NY		01/30/2004	6.625	270,058	0	0	0	0	0	1,149,000	12/31/2015
A4042005		CHEEKTOWAGA	NY		08/26/2004	6.375	332,301	0	0	0	0	0	798,000	12/31/2015
A6110801		CHEEKTOWAGA	NY		01/30/2007	6.250	226,987	0	0	0	0	0	468,180	12/31/2015
B4042903		CHEEKTOWAGA	NY		06/20/2014	4.000	207,614	0	0	0	0	0	281,540	12/31/2015
A4110101		CLARENCE	NY		01/24/2005	6.125	276,150	0	0	0	0	0	587,760	12/31/2015
A7010907		CLARENCE	NY		03/30/2007	6.125	507,701	0	0	0	0	0	1,051,110	12/31/2015
A8022704		CLARENCE	NY		06/19/2008	6.250	316,269	0	0	0	0	0	522,281	12/31/2015
A5081001		CLAY	NY		12/31/2006	6.125	119,142	0	0	0	0	0	242,760	12/31/2015
A7021504		COLONIE	NY		04/17/2007	6.125	817,009	0	0	0	0	0	1,551,420	12/31/2015
B2060701	CF	COMMACK	NY		08/02/2012	4.375	1,493,732	0	0	0	0	0	2,650,999	12/31/2015
A8080701		DEWITT	NY		10/27/2008	5.250	462,862	0	0	0	0	0	768,504	12/31/2015
A2100221		EAST HAMPTON	NY		12/18/2002	5.250	307,558	0	0	0	0	0	2,002,700	12/31/2015
B3070101		EAST MORICHES	NY		09/26/2013	4.500	425,051	0	0	0	0	0	643,720	12/31/2015
B3012901		EAST SETAUKET	NY		06/24/2013	4.500	3,351,132	0	0	0	0	0	6,063,600	12/31/2015
A4011205		FARMINGDALE	NY		03/30/2004	6.250	293,338	0	0	0	0	0	857,000	12/31/2015
A7120603		GREECE	NY		03/31/2008	6.250	546,294	0	0	0	0	0	895,050	12/31/2015
A8110403		GREECE	NY		01/20/2009	7.250	967,769	0	0	0	0	0	1,647,410	12/31/2015
B3111501		GREECE	NY		02/12/2014	5.125	710,416	0	0	0	0	0	1,151,228	12/31/2015
B1111402		GREENLAWN	NY		03/20/2012	5.750	1,441,939	0	0	0	0	0	1,720,423	12/31/2015
A8072401		HAMBURG	NY		10/01/2008	6.875	301,396	0	0	0	0	0	541,350	12/31/2015
B2112705		HAMBURG	NY		01/31/2013	5.375	375,750	0	0	0	0	0	513,924	12/31/2015
B6041101		HASTINGS-ON-HUDSON	NY		07/29/2016	4.375	1,113,092	0	0	0	0	0	1,502,676	07/29/2016
B5070901		HAWTHORNE	NY		09/24/2015	4.625	615,697	0	0	0	0	0	918,385	12/31/2015
A4110803		JAMESTOWN	NY		12/31/2006	4.500	236,078	0	0	0	0	0	2,066,010	12/31/2015
B0061403		KIRKVILLE	NY		09/08/2010	4.500	1,129,782	0	0	0	0	0	1,180,000	12/31/2015
A3021201		LAKE PLACID	NY		06/26/2003	6.500	85,772	0	0	0	0	0	1,780,920	12/31/2015
A7022201		LAKE PLACID	NY		05/17/2007	6.500	393,763	0	0	0	0	0	1,896,690	12/31/2015
A7010906		LANCASTER	NY		03/30/2007	6.125	507,701	0	0	0	0	0	783,360	12/31/2015
A9040802		LATHAM	NY		06/24/2009	4.375	149,924	0	0	0	0	0	212,795	12/31/2015
A8070801		LIVERPOOL	NY		09/17/2008	4.250	769,249	0	0	0	0	0	1,546,830	12/31/2015
A8022604		LOCKPORT	NY		07/21/2008	6.500	208,931	0	0	0	0	0	281,168	12/31/2015
B0061602		MASSAPEQUA	NY		09/23/2010	4.750	489,117	0	0	0	0	0	1,190,000	12/31/2015
A6121201		MENDON	NY		03/08/2007	6.125	264,741	0	0	0	0	0	453,900	12/31/2015
A7121002		MIDDLETOWN	NY		03/06/2008	6.125	686,374	0	0	0	0	0	1,334,160	12/31/2015
W6042801		NANUET	NY		06/30/2016	6.250	6,750,000	0	0	0	0	0	11,046,000	06/30/2016
B2010401		NEW ROCHELLE	NY		03/29/2012	5.250	5,727,481	0	0	0	0	0	9,854,348	12/31/2015
A8012101		NEW YORK	NY		04/02/2008	5.000	207,532	0	0	0	0	0	222,386	12/31/2015
B5042702		NEW YORK	NY		06/22/2015	4.000	2,644,252	0	0	0	0	0	3,713,025	12/31/2015
A8051901		NIAGARA FALLS	NY		08/18/2008	6.625	287,252	0	0	0	0	0	503,033	12/31/2015
B0121701		NIAGARA FALLS	NY		04/28/2011	6.750	596,672	0	0	0	0	0	1,742,856	12/31/2015
B2061102		NIAGARA FALLS	NY		09/28/2012	5.375	913,241	0	0	0	0	0	1,391,667	12/31/2015
A6083004		ORCHARD PARK	NY		12/20/2006	7.000	241,495	0	0	0	0	0	401,280	12/31/2015
A7020101		ORCHARD PARK	NY		05/15/2007	6.375	379,666	0	0	0	0	0	705,840	12/31/2015
A8110402		ORCHARD PARK	NY		01/20/2009	7.250	881,047	0	0	0	0	0	1,765,945	12/31/2015
A4033004		PALMYRA	NY		06/28/2004	6.250	713,579	0	0	0	0	0	1,741,000	12/31/2015
A8021404		PENFIELD	NY		06/06/2008	6.250	225,228	0	0	0	0	0	405,756	12/31/2015
A8071502		PENFIELD	NY		10/03/2008	6.750	126,044	0	0	0	0	0	233,310	12/31/2015
B1101905		PENFIELD	NY		12/22/2011	5.500	436,954	0	0	0	0	0	934,004	12/31/2015
A6050301		PERINTON	NY		08/30/2006	6.750	323,419	0	0	0	0	0	788,460	12/31/2015
A6050902		PERINTON	NY		08/17/2006	6.750	198,979	0	0	0	0	0	446,760	12/31/2015
A6102705		PERINTON	NY		01/16/2007	6.375	438,534	0	0	0	0	0	1,112,820	12/31/2015
A7120604		PERINTON	NY		03/31/2008	6.250	254,252	0	0	0	0	0	471,821	12/31/2015
A9040703		PERINTON	NY		06/16/2009	6.875	179,582	0	0	0	0	0	358,015	12/31/2015
A6111002		PITTSFORD	NY		01/30/2007	6.250	243,341	0	0	0	0	0	501,840	12/31/2015
A6111003		PITTSFORD	NY		01/30/2007	6.250	107,166	0	0	0	0	0	365,160	12/31/2015
A8061207	CF	PLATTSBURGH	NY		08/14/2008	7.125	1,238,719	0	0	0	0	0	1,617,210	12/31/2015

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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
A2080702		PORT WASHINGTON	NY		11/14/2002	6.875	37,576	0	0	0	0	0	410,040	12/31/2015
A2080703		PORT WASHINGTON	NY		11/14/2002	6.875	28,059	0	0	0	0	0	363,120	12/31/2015
B2031601		PORT WASHINGTON	NY		06/06/2012	5.000	561,701	0	0	0	0	0	810,810	12/31/2015
A5030701		ROCHESTER	NY		10/31/2005	6.000	269,782	0	0	0	0	0	1,034,280	12/31/2015
A6112703		ROCHESTER	NY		02/01/2007	6.125	245,345	0	0	0	0	0	604,860	12/31/2015
A7020103		ROCHESTER	NY		05/07/2007	6.375	682,601	0	0	0	0	0	1,407,600	12/31/2015
A7071001		ROCHESTER	NY		10/01/2007	6.750	343,665	0	0	0	0	0	571,500	12/31/2015
A8032401		ROCHESTER	NY		05/28/2008	6.625	283,283	0	0	0	0	0	400,775	12/31/2015
B3020702		ROCHESTER	NY		04/30/2013	5.000	381,629	0	0	0	0	0	581,362	12/31/2015
A4033006		ROME	NY		12/31/2006	6.250	434,073	0	0	0	0	0	1,009,800	12/31/2015
A4121603		RONKONKOMA	NY		03/31/2005	5.875	120,220	0	0	0	0	0	416,630	12/31/2015
A6053107		SALINA	NY		09/20/2006	4.875	548,639	0	0	0	0	0	1,666,000	12/31/2015
A6053108		SALINA	NY		09/20/2006	4.875	258,821	0	0	0	0	0	591,090	12/31/2015
B2112704		SCHENECTADY	NY		02/28/2013	5.000	1,240,938	0	0	0	0	0	1,527,100	12/31/2015
A3040404		SLOATSBURG	NY		06/17/2003	4.500	145,018	0	0	0	0	0	480,930	12/31/2015
B3051610		SOMERS	NY		07/26/2013	4.500	394,577	0	0	0	0	0	754,660	06/23/2016
A6020204		TONAWANDA	NY		04/07/2006	6.250	729,127	0	0	0	0	0	1,531,895	12/31/2015
B3112201		TONAWANDA	NY		03/07/2014	4.750	191,270	0	0	0	0	0	470,250	12/31/2015
B4040301		TONAWANDA	NY		06/27/2014	4.500	488,464	0	0	0	0	0	652,340	12/31/2015
B2020102		TOWN OF LANCASTER	NY		05/31/2012	5.750	1,437,084	0	0	0	0	0	2,745,141	12/31/2015
A4110302		TUPPER LAKE	NY		01/28/2005	4.000	613,555	0	0	0	0	0	533,000	09/30/2016
A5022204		WATERTOWN	NY		06/09/2005	6.250	193,095	0	0	0	0	0	423,810	12/31/2015
A6110607		WEST SENECA	NY		01/16/2007	4.500	213,236	0	0	0	0	0	358,530	12/31/2015
A6120708		WEST SENECA	NY		02/27/2007	6.125	472,093	0	0	0	0	0	751,000	12/31/2015
A3052706		WHEATFIELD	NY		12/31/2006	6.000	94,080	0	0	0	0	0	629,340	12/31/2015
B3102801		WHEATFIELD	NY		02/14/2014	5.625	346,893	0	0	0	0	0	466,884	12/31/2015
B6072104		WHITE PLAINS	NY		10/03/2016	4.125	3,188,897	0	0	0	0	0	7,702,080	10/03/2016
A6050401		WILLIAMSVILLE	NY		08/24/2006	6.750	638,427	0	0	0	0	0	1,668,550	12/31/2015
B4100701		WILLIAMSVILLE	NY		12/16/2014	4.375	501,421	0	0	0	0	0	652,732	12/31/2015
B4040701		YONKERS	NY		07/10/2014	5.250	1,208,948	0	0	0	0	0	1,586,738	12/31/2015
A4111101		AKRON	OH		02/18/2005	5.000	274,640	0	0	0	0	0	1,131,000	12/31/2015
B3050702		AKRON	OH		08/07/2013	5.000	654,049	0	0	0	0	0	1,446,774	08/17/2016
B3050702-1		AKRON	OH		08/17/2016	5.000	533,821	0	0	0	0	0	1,180,827	08/17/2016
A5033002		ANNA	OH		06/23/2005	6.375	200,302	0	0	0	0	0	1,943,500	12/31/2015
A7120708		AVON	OH		02/12/2008	6.250	419,589	0	0	0	0	0	864,572	12/31/2015
B5071002		AVON	OH		09/29/2015	4.500	512,816	0	0	0	0	0	798,395	12/31/2015
A4032306		BATAVIA	OH		06/21/2004	5.750	180,739	0	0	0	0	0	1,026,000	12/31/2015
B6011401		BATVIA	OH		06/01/2016	4.625	690,367	0	0	0	0	0	931,122	06/01/2016
B3022001		BEACHWOOD	OH		05/08/2013	4.500	578,803	0	0	0	0	0	856,231	12/31/2015
B4062401		BEACHWOOD	OH		09/15/2014	4.750	299,077	0	0	0	0	0	466,284	12/31/2015
B5092403		BEACHWOOD	OH		12/09/2015	5.000	1,104,392	0	0	0	0	0	1,551,179	12/31/2015
B0081012		BEAVERCREEK	OH		11/03/2010	6.250	1,399,538	0	0	0	0	0	2,754,400	12/31/2015
A9073112		BEDFORD	OH		10/28/2009	5.000	315,635	0	0	0	0	0	411,000	12/31/2015
A4020902		BROOK PARK	OH		03/29/2004	5.250	369,191	0	0	0	0	0	583,000	12/31/2015
A4020903		BROOK PARK	OH		03/29/2004	5.250	174,152	0	0	0	0	0	378,000	12/31/2015
A6121801		BROOK PARK	OH		03/15/2007	6.250	329,939	0	0	0	0	0	608,940	12/31/2015
B1112303		BROOKLYN HEIGHTS	OH		01/31/2012	5.750	961,971	0	0	0	0	0	1,457,632	12/31/2015
A8093005		BRUNSWICK	OH		11/20/2008	4.750	573,785	0	0	0	0	0	1,312,885	12/31/2015
A80930053		BRUNSWICK	OH		09/03/2009	4.750	250,190	0	0	0	0	0	572,462	12/31/2015
A7080601		BRUNSWICK HILLS	OH		10/19/2007	6.500	735,047	0	0	0	0	0	1,084,357	12/31/2015
B4011503		CANTON	OH		04/25/2014	5.375	1,423,410	0	0	0	0	0	2,406,634	12/31/2015
A4022702		CENTERVILLE	OH		07/16/2004	5.750	194,032	0	0	0	0	0	1,103,000	12/31/2015
A2100106		CINCINNATI	OH		12/31/2006	6.375	223,860	0	0	0	0	0	591,600	12/31/2015
A3011004		CINCINNATI	OH		04/01/2003	6.750	398,551	0	0	0	0	0	1,574,000	12/31/2015
A3042401		CINCINNATI	OH		08/19/2003	6.500	79,160	0	0	0	0	0	553,350	12/31/2015
A4032308		CINCINNATI	OH		12/31/2006	5.750	229,223	0	0	0	0	0	452,880	12/31/2015
A6070703		CINCINNATI	OH		09/22/2006	6.625	108,872	0	0	0	0	0	545,967	12/31/2015
A6070704		CINCINNATI	OH		09/26/2006	6.625	61,524	0	0	0	0	0	462,528	12/31/2015
A7030804		CINCINNATI	OH		05/16/2007	6.125	356,636	0	0	0	0	0	718,590	12/31/2015
A7031201		CINCINNATI	OH		05/29/2007	6.375	483,198	0	0	0	0	0	940,950	12/31/2015
A7040301		CINCINNATI	OH		06/20/2007	6.375	260,308	0	0	0	0	0	237,150	12/31/2015

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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
A7040310		CINCINNATI	OH		08/30/2007	6.125	225,434	0	0	0	0	0	603,330	12/31/2015
A7040311		CINCINNATI	OH		06/18/2007	6.000	213,166	0	0	0	0	0	557,940	12/31/2015
A7041701	CF	CINCINNATI	OH		06/28/2007	6.375	1,772,428	0	0	0	0	0	2,948,310	12/31/2015
A7080107		CINCINNATI	OH		01/28/2008	6.750	280,390	0	0	0	0	0	431,970	12/31/2015
A7111201		CINCINNATI	OH		08/22/2008	6.500	57,288	0	0	0	0	0	460,530	12/31/2015
A9111801		CINCINNATI	OH		01/29/2010	5.000	2,092,546	0	0	0	0	0	2,504,854	12/31/2015
B1090703		CINCINNATI	OH		12/13/2011	5.688	716,183	0	0	0	0	0	1,076,086	12/31/2015
B2120601	CF	CINCINNATI	OH		02/11/2013	4.250	2,912,737	0	0	0	0	0	3,553,617	12/31/2015
B3012102		CINCINNATI	OH		06/24/2013	4.750	843,758	0	0	0	0	0	1,879,375	12/31/2015
B3021501		CINCINNATI	OH		07/17/2013	4.500	998,617	0	0	0	0	0	1,461,084	12/31/2015
B3030501		CINCINNATI	OH		05/20/2013	4.750	507,472	0	0	0	0	0	940,216	12/31/2015
B4012101		CINCINNATI	OH		04/23/2014	5.000	1,690,834	0	0	0	0	0	2,326,620	12/31/2015
B4051602		CINCINNATI	OH		07/10/2014	4.750	949,892	0	0	0	0	0	1,382,600	12/31/2015
B6061604		CINCINNATI	OH		12/19/2016	4.250	2,000,000	0	0	0	0	0	3,822,000	12/19/2016
A7092402		CLEVELAND	OH		12/03/2007	6.500	246,912	0	0	0	0	0	547,740	12/31/2015
A8072102		CLEVELAND	OH		09/25/2008	6.875	245,550	0	0	0	0	0	354,516	12/31/2015
A9042401		CLEVELAND	OH		06/29/2009	4.375	1,812,106	0	0	0	0	0	2,728,570	12/31/2015
A9073109		CLEVELAND	OH		10/27/2009	5.000	623,429	0	0	0	0	0	1,330,000	12/31/2015
A9090201		CLEVELAND	OH		12/30/2009	4.125	491,219	0	0	0	0	0	1,935,404	12/31/2015
A9111902		CLEVELAND	OH		01/20/2010	7.500	427,869	0	0	0	0	0	763,092	12/31/2015
B3041605		CLEVELAND	OH		07/09/2013	4.750	899,181	0	0	0	0	0	1,711,600	12/31/2015
B3060302		CLEVELAND	OH		08/20/2013	4.750	260,872	0	0	0	0	0	446,148	12/31/2015
B3060303		CLEVELAND	OH		08/20/2013	4.750	234,955	0	0	0	0	0	346,290	12/31/2015
B3071102		CLEVELAND	OH		10/03/2013	5.250	181,227	0	0	0	0	0	284,094	12/31/2015
B4031703		CLEVELAND	OH		05/15/2014	5.000	724,038	0	0	0	0	0	884,850	12/31/2015
B5120303		CLEVELAND	OH		02/01/2016	4.625	1,364,078	0	0	0	0	0	1,863,540	02/01/2016
B6100606		CLEVELAND	OH		12/08/2016	4.500	600,000	0	0	0	0	0	803,000	12/16/2016
B3041707		CLEVELAND HEIGHTS	OH		07/02/2013	4.500	298,755	0	0	0	0	0	459,360	12/31/2015
A8060503		COLUMBUS	OH		08/14/2008	5.500	191,261	0	0	0	0	0	128,750	12/31/2015
A9051301		COLUMBUS	OH		07/31/2009	4.750	1,534,438	0	0	0	0	0	1,648,165	12/31/2015
B3031803	CF	COLUMBUS	OH		05/30/2013	4.625	1,478,446	0	0	0	0	0	2,427,354	12/31/2015
B3032603		COLUMBUS	OH		06/25/2013	5.000	563,740	0	0	0	0	0	808,907	10/12/2016
B3032603-1		COLUMBUS	OH		10/12/2016	4.625	773,031	0	0	0	0	0	1,109,218	10/12/2016
B3070907		COLUMBUS	OH		10/01/2013	5.250	1,033,009	0	0	0	0	0	1,507,095	12/31/2015
B6060302		COLUMBUS	OH		08/31/2016	4.500	4,922,174	0	0	0	0	0	6,667,230	08/31/2016
A8090202		CUYAHOGA FALLS	OH		11/17/2008	4.500	516,160	0	0	0	0	0	565,155	12/31/2015
A7122705		DAYTON	OH		08/01/2008	6.500	193,277	0	0	0	0	0	503,033	12/31/2015
A8050702		DAYTON	OH		08/01/2008	4.250	406,372	0	0	0	0	0	646,869	12/31/2015
B1022302		DAYTON	OH		04/28/2011	6.250	278,911	0	0	0	0	0	704,052	12/31/2015
B5080302		DAYTON	OH		10/30/2015	4.125	1,446,630	0	0	0	0	0	2,493,153	12/31/2015
B4102301		DOVER	OH		01/28/2015	4.000	3,115,045	0	0	0	0	0	5,088,864	12/31/2015
A7110503		DUBLIN	OH		05/22/2008	6.375	396,742	0	0	0	0	0	797,987	12/31/2015
B3111101		DUBLIN	OH		02/14/2014	4.875	390,255	0	0	0	0	0	754,560	12/31/2015
B4091504		DUBLIN	OH		01/30/2015	4.750	1,205,777	0	0	0	0	0	1,774,728	12/31/2015
A6103102		EASTLAKE	OH		01/25/2007	6.375	1,155,629	0	0	0	0	0	1,938,840	12/31/2015
A5033003		EATON	OH		06/20/2005	4.125	741,530	0	0	0	0	0	1,379,000	12/31/2015
B6070101		ELIDA	OH		09/22/2016	4.125	1,569,600	0	0	0	0	0	2,111,718	09/22/2016
A9073114		ELYRIA	OH		10/28/2009	5.000	236,679	0	0	0	0	0	439,000	12/31/2015
A7090706		EUCLID	OH		11/14/2007	6.625	109,896	0	0	0	0	0	185,711	12/31/2015
B3070908		EUCLID	OH		10/02/2013	4.750	387,319	0	0	0	0	0	462,978	12/31/2015
A7082002		FAIRFIELD	OH		02/29/2008	6.625	290,673	0	0	0	0	0	608,940	12/31/2015
B1090901		FAIRFIELD	OH		01/27/2012	5.625	682,265	0	0	0	0	0	1,326,842	12/31/2015
B4012002		FINDLAY	OH		04/28/2014	5.125	586,945	0	0	0	0	0	897,600	12/31/2015
A6110703		FOSTORIA	OH		03/15/2007	5.250	608,089	0	0	0	0	0	894,540	11/21/2016
B6041503		GREEN	OH		06/13/2016	4.625	1,380,734	0	0	0	0	0	1,902,492	06/13/2016
A4031506		HAMILTON	OH		06/10/2004	5.500	162,185	0	0	0	0	0	922,590	12/31/2015
A8061201		HARRISON	OH		08/18/2008	4.625	745,149	0	0	0	0	0	1,324,980	12/31/2015
B1040701		HUBER HEIGHTS	OH		06/22/2011	4.375	1,070,320	0	0	0	0	0	1,749,060	12/31/2015
B2050802	CF	HUDSON	OH		07/24/2012	5.000	1,482,417	0	0	0	0	0	1,812,860	12/31/2015
A9073108		KENT	OH		10/27/2009	5.000	670,749	0	0	0	0	0	1,255,000	12/31/2015
B4050602		KETTERING	OH		06/27/2014	4.500	1,077,672	0	0	0	0	0	1,485,510	12/31/2015

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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
B3121804		LAKEWOOD	OH		07/17/2014	4.500	273,375	0	0	0	0	0	450,014	12/31/2015
A4032311		LANCASTER	OH		06/18/2004	5.750	188,559	0	0	0	0	0	1,045,000	12/31/2015
B3031402	CF	LEBANON	OH		06/27/2013	4.625	2,063,223	0	0	0	0	0	3,239,500	12/31/2015
A9073107		LORAIN	OH		10/27/2009	5.000	670,749	0	0	0	0	0	1,300,000	12/31/2015
B3061702		LOVELAND	OH		09/03/2013	4.625	309,913	0	0	0	0	0	532,532	12/31/2015
B2100204		LYNDHURST	OH		12/12/2012	4.375	192,271	0	0	0	0	0	604,341	12/31/2015
A9042406		MACEDONIA	OH		07/14/2009	5.000	234,302	0	0	0	0	0	1,825,590	12/31/2015
A7031202		MANSFIELD	OH		06/05/2007	6.250	406,158	0	0	0	0	0	712,980	12/31/2015
B6100611		MANSFIELD	OH		12/15/2016	4.750	1,245,000	0	0	0	0	0	2,807,000	12/15/2016
B2081605		MARION	OH		10/19/2012	5.000	399,542	0	0	0	0	0	586,897	12/31/2015
B2102307	CF	MARYSVILLE	OH		12/28/2012	4.750	1,865,538	0	0	0	0	0	2,965,956	12/31/2015
A8022011		MASON	OH		05/16/2008	6.125	383,569	0	0	0	0	0	687,965	12/31/2015
B2110903		MAYFIELD HEIGHTS	OH		01/22/2013	4.750	803,853	0	0	0	0	0	1,503,683	12/31/2015
A8033102		MEDINA	OH		06/09/2008	6.875	1,363,368	0	0	0	0	0	2,319,930	12/31/2015
A80331023		MEDINA	OH		11/07/2008	7.000	468,670	0	0	0	0	0	797,496	12/31/2015
A6081507		MENTOR	OH		10/24/2006	4.500	396,563	0	0	0	0	0	618,630	12/31/2015
B6031804		MENTOR	OH		06/16/2016	4.250	951,570	0	0	0	0	0	1,389,330	06/16/2016
B6092601		MIAMISBURG	OH		11/18/2016	4.500	1,572,150	0	0	0	0	0	2,099,322	12/14/2016
A6042405		MIDDLEBURG HEIGHTS	OH		12/31/2006	5.875	570,983	0	0	0	0	0	825,690	12/31/2015
B0022201	CF	MIDDLEBURG HEIGHTS	OH		05/06/2010	6.900	1,226,077	0	0	0	0	0	3,639,570	12/31/2015
A7040309		MIDDLETOWN	OH		08/30/2007	6.125	255,624	0	0	0	0	0	552,330	12/31/2015
A8012103		MIDDLETOWN	OH		03/20/2008	6.250	1,639,471	0	0	0	0	0	2,558,670	12/31/2015
B4122908		MILFORD	OH		02/09/2015	3.625	883,897	0	0	0	0	0	1,266,880	12/31/2015
A9073110		MILLBURY	OH		10/27/2009	5.000	875,926	0	0	0	0	0	2,008,000	12/31/2015
B5102602		MONROE	OH		12/16/2015	4.875	1,112,780	0	0	0	0	0	1,582,462	12/31/2015
A5030903		MORROW	OH		08/05/2005	5.500	512,536	0	0	0	0	0	423,810	12/31/2015
B3122605		NEW CONCORD	OH		04/21/2014	5.000	1,059,791	0	0	0	0	0	1,716,150	12/31/2015
A7040307		NORTH OLMSTED	OH		07/02/2007	6.500	138,560	0	0	0	0	0	267,240	12/31/2015
A7040308		NORTH OLMSTED	OH		07/02/2007	6.375	119,680	0	0	0	0	0	316,282	12/31/2015
B3081301		NORTH OLMSTED	OH		10/23/2013	6.000	345,564	0	0	0	0	0	530,016	12/31/2015
B6051901		NORTH OLMSTED	OH		08/12/2016	4.500	2,604,801	0	0	0	0	0	3,746,885	08/12/2016
B6050902		NORTHFIELD	OH		09/16/2016	4.750	1,766,418	0	0	0	0	0	2,365,682	09/16/2016
A9042405		NORWOOD	OH		07/14/2009	5.000	234,302	0	0	0	0	0	828,990	12/31/2015
A6090508		ONTARIO	OH		11/15/2006	4.500	549,272	0	0	0	0	0	1,057,740	12/31/2015
A3053004		PARMA	OH		09/03/2003	6.000	150,974	0	0	0	0	0	1,714,000	12/31/2015
A7090704		PARMA	OH		11/14/2007	6.625	101,890	0	0	0	0	0	323,850	12/31/2015
A4051302		PARMA HEIGHTS	OH		08/23/2004	4.750	418,553	0	0	0	0	0	898,000	12/31/2015
B3032601		PORTSMOUTH	OH		06/25/2013	5.000	768,937	0	0	0	0	0	1,336,030	10/12/2016
B3032601-1		PORTSMOUTH	OH		10/12/2016	4.625	773,031	0	0	0	0	0	1,343,145	10/12/2016
B1072201		RAVENNA	OH		09/23/2011	5.700	718,731	0	0	0	0	0	1,334,058	12/31/2015
A9073111		RICHMOND HEIGHTS	OH		10/28/2009	5.000	394,510	0	0	0	0	0	561,000	12/31/2015
A8022104		ROCKY RIVER	OH		05/22/2008	6.250	372,999	0	0	0	0	0	998,250	12/31/2015
A8071005		SANDUSKY	OH		09/30/2008	6.875	265,322	0	0	0	0	0	414,707	12/31/2015
A8090504		SHAKER HEIGHTS	OH		11/17/2008	4.750	280,121	0	0	0	0	0	188,100	12/31/2015
B3040501		SHAKER HEIGHTS	OH		06/13/2013	4.375	658,568	0	0	0	0	0	850,950	12/31/2015
B6060701		SHARONVILLE	OH		08/09/2016	4.500	610,780	0	0	0	0	0	833,043	08/18/2016
A8012803		SIDNEY	OH		04/11/2008	6.250	622,694	0	0	0	0	0	850,400	12/31/2015
B3060703		SIDNEY	OH		09/11/2013	4.875	1,180,038	0	0	0	0	0	2,767,996	12/31/2015
A4012903		SOLON	OH		04/26/2004	6.500	533,169	0	0	0	0	0	2,001,000	12/31/2015
B5081202		SOLON	OH		10/28/2015	4.375	455,403	0	0	0	0	0	655,668	12/31/2015
B5101902		SOLON	OH		02/24/2016	4.500	619,590	0	0	0	0	0	841,260	02/24/2016
B6060303		SOLON	OH		08/18/2016	4.375	1,221,439	0	0	0	0	0	1,645,855	08/29/2016
A6070705		SPRINGDALE	OH		09/22/2006	6.625	175,123	0	0	0	0	0	1,051,857	12/31/2015
B3122011		STREETSBORO	OH		03/05/2014	5.250	1,302,931	0	0	0	0	0	1,994,696	12/31/2015
A6121902		STRONGSVILLE	OH		03/09/2007	6.125	445,629	0	0	0	0	0	959,820	12/31/2015
B0030903		STRONGSVILLE	OH		05/27/2010	6.875	138,453	0	0	0	0	0	500,168	12/31/2015
B1120101		STRONGSVILLE	OH		01/27/2012	6.000	859,641	0	0	0	0	0	1,574,892	12/31/2015
B6102403		STRONGSVILLE	OH		12/29/2016	4.500	9,000,000	0	0	0	0	0	12,011,000	12/30/2016
A4032310		SUNBURY	OH		06/16/2004	5.750	224,620	0	0	0	0	0	1,002,000	12/31/2015
A4041502		TALLMADGE	OH		07/14/2004	5.875	874,872	0	0	0	0	0	1,525,000	03/25/2016
A7080707		TIPP CITY	OH		10/26/2007	6.500	354,082	0	0	0	0	0	599,791	12/31/2015

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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
A3052103		TOLEDO	OH		08/21/2003	6.000	103,145	0	0	0	0	0	1,974,000	12/31/2015
A9073101		TOLEDO	OH		10/27/2009	5.000	729,911	0	0	0	0	0	1,496,000	12/31/2015
A9073102		TOLEDO	OH		10/27/2009	5.000	670,749	0	0	0	0	0	1,335,000	12/31/2015
A9073103		TOLEDO	OH		10/27/2009	5.000	512,944	0	0	0	0	0	915,000	12/31/2015
A9073104		TOLEDO	OH		10/27/2009	5.000	572,080	0	0	0	0	0	1,332,000	12/31/2015
A9073105		TOLEDO	OH		10/27/2009	5.000	512,944	0	0	0	0	0	1,120,000	12/31/2015
A9073106		TOLEDO	OH		10/27/2009	5.000	414,249	0	0	0	0	0	760,000	12/31/2015
B6030801		TOLEDO	OH		05/13/2016	4.250	440,439	0	0	0	0	0	687,555	05/13/2016
B6030802		TOLEDO	OH		05/13/2016	4.250	378,046	0	0	0	0	0	592,515	05/13/2016
A5012903		TROY	OH		04/28/2005	6.625	209,345	0	0	0	0	0	392,982	11/10/2016
A5012903-1		TROY	OH		11/10/2016	4.500	147,570	0	0	0	0	0	277,018	11/10/2016
A8012804		UNIONTOWN	OH		04/11/2008	6.250	698,571	0	0	0	0	0	1,488,800	12/31/2015
B2020903		VALLEY VIEW	OH		03/22/2012	5.000	406,898	0	0	0	0	0	560,000	12/31/2015
A5090902		VERMILLION	OH		12/02/2005	5.750	174,356	0	0	0	0	0	111,180	12/31/2015
A8040401		WADSWORTH	OH		07/07/2008	6.500	419,867	0	0	0	0	0	809,880	12/31/2015
B2110709		WALBRIDGE	OH		01/22/2013	4.875	1,024,484	0	0	0	0	0	1,703,226	12/31/2015
B2110707		WEST CHESTER	OH		12/28/2012	4.875	792,819	0	0	0	0	0	1,330,182	12/31/2015
A7090705		WESTLAKE	OH		12/28/2007	6.625	159,648	0	0	0	0	0	570,180	12/31/2015
B6100607		WOOSTER	OH		12/15/2016	4.750	1,540,000	0	0	0	0	0	3,159,000	12/15/2016
B3022603		YOUNGSTOWN	OH		05/13/2013	5.000	913,910	0	0	0	0	0	1,386,767	12/31/2015
B3011804		ADA	OK		03/25/2013	4.500	1,044,879	0	0	0	0	0	1,680,058	12/31/2015
B3011803		ALTUS	OK		03/25/2013	4.500	729,512	0	0	0	0	0	1,170,521	12/31/2015
A6011103		ARDMORE	OK		04/04/2006	6.000	369,877	0	0	0	0	0	1,373,345	12/31/2015
B3060305		BROKEN ARROW	OK		08/30/2013	4.875	422,814	0	0	0	0	0	766,908	12/31/2015
B3011805		LAWTON	OK		03/25/2013	4.500	846,690	0	0	0	0	0	1,358,989	12/31/2015
B2100201		MIDWEST CITY	OK		12/21/2012	5.500	1,042,906	0	0	0	0	0	1,646,484	12/31/2015
A7050102		MOORE	OK		07/25/2007	6.375	206,055	0	0	0	0	0	306,918	12/31/2015
A7092004		MUSKOGEE	OK		12/11/2007	6.625	237,398	0	0	0	0	0	384,540	12/31/2015
A5090903		OKLAHOMA CITY	OK		12/31/2006	5.500	89,537	0	0	0	0	0	415,650	12/31/2015
A7052202		OKLAHOMA CITY	OK		07/31/2007	6.375	747,512	0	0	0	0	0	981,750	12/31/2015
A9070601		OKLAHOMA CITY	OK		08/31/2009	4.125	273,961	0	0	0	0	0	656,667	12/31/2015
B2062902	CF	OKLAHOMA CITY	OK		09/07/2012	5.000	1,397,391	0	0	0	0	0	2,587,871	12/31/2015
B2112104		OKLAHOMA CITY	OK		02/01/2013	4.625	294,749	0	0	0	0	0	553,059	12/31/2015
W6042901		OKLAHOMA CITY	OK		06/24/2016	5.625	9,461,883	0	0	0	0	0	17,053,000	06/24/2016
A5012911		STILLWATER	OK		04/29/2005	6.625	209,345	0	0	0	0	0	711,000	12/31/2015
A5072802		TULSA	OK		09/28/2005	4.500	194,363	0	0	0	0	0	388,110	12/31/2015
A7070502		TULSA	OK		08/30/2007	6.500	325,348	0	0	0	0	0	853,230	12/31/2015
A7101602		TULSA	OK		01/17/2008	6.500	276,620	0	0	0	0	0	528,263	12/31/2015
B1012603	CF	TULSA	OK		03/31/2011	6.250	1,160,731	0	0	0	0	0	2,093,000	12/31/2015
B1012604		TULSA	OK		03/31/2011	6.250	1,077,746	0	0	0	0	0	1,926,000	12/31/2015
B2042603		TULSA	OK		06/26/2012	4.875	301,178	0	0	0	0	0	380,786	12/31/2015
B2051701		TULSA	OK		08/15/2012	5.000	659,466	0	0	0	0	0	1,097,000	12/31/2015
B3020101		TULSA	OK		04/19/2013	4.500	488,045	0	0	0	0	0	832,320	12/31/2015
B3103005		TULSA	OK		01/31/2014	5.125	1,137,665	0	0	0	0	0	2,096,712	12/31/2015
B5121603		TULSA	OK		03/11/2016	4.500	1,034,606	0	0	0	0	0	1,619,800	03/11/2016
B2061903		YUKON	OK		09/12/2012	4.500	803,898	0	0	0	0	0	992,970	12/31/2015
A4051401		ALBANY	OR		07/22/2004	4.125	875,511	0	0	0	0	0	2,608,140	12/31/2015
A9030503	CF	ALBANY	OR		04/24/2009	4.625	1,231,193	0	0	0	0	0	1,877,685	12/31/2015
A9082701		ALOHA	OR		10/15/2009	7.625	361,429	0	0	0	0	0	871,616	12/31/2015
B3020102		BANDON	OR		04/08/2013	4.875	687,856	0	0	0	0	0	1,355,655	12/31/2015
B3121701		BANDON	OR		02/14/2014	5.250	736,766	0	0	0	0	0	1,030,448	12/31/2015
B3121701-1		BANDON	OR		02/19/2015	6.000	249,402	0	0	0	0	0	348,816	12/31/2015
A2093001		BEAVERTON	OR		12/12/2002	4.825	321,087	0	0	0	0	0	1,191,120	12/31/2015
A3012002		BEAVERTON	OR		03/27/2003	4.500	294,215	0	0	0	0	0	843,030	12/31/2015
B0032603		BEAVERTON	OR		06/18/2010	3.875	609,168	0	0	0	0	0	1,059,850	12/31/2015
B0062502		BEAVERTON	OR		08/13/2010	4.000	492,481	0	0	0	0	0	1,544,138	12/31/2015
B1031102	CF	BEAVERTON	OR		04/29/2011	6.250	1,992,917	0	0	0	0	0	3,764,472	12/31/2015
B1101201		BEAVERTON	OR		12/21/2011	5.375	947,152	0	0	0	0	0	2,481,402	12/31/2015
B4052001		BEAVERTON	OR		07/24/2014	4.625	1,570,671	0	0	0	0	0	2,449,530	12/31/2015
B5082002		BEAVERTON	OR		12/01/2015	4.625	3,872,719	0	0	0	0	0	5,993,365	12/31/2015
B5111202		BEAVERTON	OR		01/20/2016	4.500	449,804	0	0	0	0	0	660,330	01/20/2016

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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
B6021705		BEAVERTON	OR		04/20/2016	4.375	307,777	0	0	0	0	0	914,600	04/20/2016
A3042205		BEND	OR		08/01/2003	4.125	247,500	0	0	0	0	0	863,000	12/31/2015
A4110108		BEND	OR		01/11/2005	4.750	630,528	0	0	0	0	0	946,500	12/31/2015
A7072702		BEND	OR		09/27/2007	5.315	16,643,386	0	0	0	0	0	20,102,157	12/31/2015
A7072702 33		BEND	OR		04/12/2010	8.000	2,605,398	0	0	0	0	0	3,146,843	12/31/2015
A8032505		BEND	OR		06/12/2008	6.500	213,536	0	0	0	0	0	349,054	12/31/2015
B0063001		BEND	OR		09/10/2010	6.250	528,953	0	0	0	0	0	808,170	12/31/2015
B3031312		BEND	OR		07/10/2013	4.750	791,271	0	0	0	0	0	1,628,354	12/31/2015
B3031505		BEND	OR		06/14/2013	4.250	1,711,307	0	0	0	0	0	2,750,364	12/31/2015
B3031505-1		BEND	OR		09/26/2014	4.875	2,023,437	0	0	0	0	0	3,252,011	12/31/2015
B5051901		BEND	OR		10/23/2015	4.625	61,805	0	0	0	0	0	97,652	12/31/2015
B5051901A		BEND	OR		11/12/2015	4.640	274,468	0	0	0	0	0	433,663	12/31/2015
B5051901B		BEND	OR		12/04/2015	4.760	378,066	0	0	0	0	0	597,350	12/31/2015
B5051901C		BEND	OR		01/08/2016	4.750	136,485	0	0	0	0	0	215,649	12/31/2015
B5051901D		BEND	OR		02/02/2016	4.630	259,815	0	0	0	0	0	410,512	12/31/2015
B5051901E		BEND	OR		03/04/2016	4.280	519,732	0	0	0	0	0	821,184	12/31/2015
B5051901F		BEND	OR		04/12/2016	4.380	670,725	0	0	0	0	0	1,059,757	12/31/2015
B5051901G		BEND	OR		05/06/2016	4.320	420,346	0	0	0	0	0	664,153	12/31/2015
B5051901H		BEND	OR		06/06/2016	4.300	329,932	0	0	0	0	0	521,297	12/31/2015
B5051901I		BEND	OR		07/07/2016	4.110	241,473	0	0	0	0	0	381,532	12/31/2015
B5051901J		BEND	OR		09/07/2016	4.060	613,307	0	0	0	0	0	969,034	12/31/2015
A3020602		CANBY	OR		04/22/2003	6.500	215,033	0	0	0	0	0	1,013,403	12/31/2015
A30206023		CANBY	OR		08/10/2007	6.625	358,302	0	0	0	0	0	1,688,597	12/31/2015
B5040207		CANNON BEACH	OR		05/29/2015	4.375	6,316,324	0	0	0	0	0	11,837,400	12/31/2015
B5040208		CANNON BEACH	OR		05/29/2015	4.375	568,468	0	0	0	0	0	870,474	12/31/2015
B0041903	CF	CLACKAMAS	OR		06/21/2010	7.250	1,475,847	0	0	0	0	0	3,269,750	12/31/2015
B5031703		CLACKAMAS	OR		08/18/2015	4.250	4,513,152	0	0	0	0	0	6,184,544	12/31/2015
B0090207		CORVALLIS	OR		11/30/2010	6.250	6,420,857	0	0	0	0	0	10,298,640	12/31/2015
B2082703		CORVALLIS	OR		11/09/2012	4.625	251,874	0	0	0	0	0	1,205,820	12/31/2015
B6031502		CORVALLIS	OR		05/26/2016	4.500	869,954	0	0	0	0	0	1,924,560	05/26/2016
B3062401		DAMASCUS	OR		09/27/2013	4.875	1,896,891	0	0	0	0	0	3,888,240	12/31/2015
B3043006		DURHAM	OR		07/19/2013	4.375	948,088	0	0	0	0	0	1,290,125	03/24/2016
B3043006-1		DURHAM	OR		03/24/2016	4.375	181,042	0	0	0	0	0	246,356	03/24/2016
A4021201		EUGENE	OR		04/07/2004	6.000	207,798	0	0	0	0	0	1,277,000	12/31/2015
A8022108		EUGENE	OR		05/07/2008	5.875	1,087,730	0	0	0	0	0	2,005,944	12/31/2015
A80221083		EUGENE	OR		12/10/2009	7.000	716,534	0	0	0	0	0	1,321,401	12/31/2015
B1062201		EUGENE	OR		09/29/2011	5.500	770,404	0	0	0	0	0	1,251,540	12/31/2015
B3082003		EUGENE	OR		11/01/2013	4.750	401,941	0	0	0	0	0	546,210	12/31/2015
B3121203		EUGENE	OR		02/20/2014	5.125	408,927	0	0	0	0	0	526,976	12/31/2015
B4050502		EUGENE	OR		06/26/2014	4.000	7,324,520	0	0	0	0	0	9,714,667	12/31/2015
B4050503		EUGENE	OR		06/26/2014	4.000	3,254,196	0	0	0	0	0	4,877,340	12/31/2015
B5050102		EUGENE	OR		08/26/2015	5.625	413,584	0	0	0	0	0	782,320	12/31/2015
B3121202		EUGENE	OR		02/19/2014	5.125	561,913	0	0	0	0	0	859,350	12/31/2015
B3061801		GLADSTONE	OR		09/13/2013	4.875	398,623	0	0	0	0	0	811,920	12/31/2015
B3102401		GLADSTONE	OR		12/16/2013	5.000	657,394	0	0	0	0	0	1,520,820	12/31/2015
A5062905		GRANTS PASS	OR		09/30/2005	5.625	748,130	0	0	0	0	0	6,464,000	12/31/2015
A4071701		GRESHAM	OR		09/29/2004	4.750	545,860	0	0	0	0	0	2,006,850	12/31/2015
A4122701		GRESHAM	OR		03/29/2005	6.000	114,763	0	0	0	0	0	362,610	12/31/2015
A6020102		GRESHAM	OR		04/26/2006	6.250	547,982	0	0	0	0	0	631,890	12/31/2015
B0052003		GRESHAM	OR		07/26/2010	7.250	460,555	0	0	0	0	0	837,238	12/31/2015
B2080301		GRESHAM	OR		10/31/2012	4.625	328,799	0	0	0	0	0	689,040	12/31/2015
B4050501		GRESHAM	OR		07/14/2014	4.875	390,017	0	0	0	0	0	525,300	12/31/2015
B5092301		GRESHAM	OR		01/06/2016	4.625	832,168	0	0	0	0	0	1,195,440	01/06/2016
B5103001		GRESHAM	OR		01/26/2016	5.500	1,682,231	0	0	0	0	0	2,306,370	01/26/2016
B5041507		HAPPY VALLEY	OR		07/27/2015	4.250	1,543,842	0	0	0	0	0	3,152,820	12/31/2015
A9040301		HILLSBORO	OR		05/12/2009	4.125	4,202,551	0	0	0	0	0	13,553,250	12/31/2015
B4010901		HILLSBORO	OR		03/14/2014	4.875	513,780	0	0	0	0	0	753,270	12/31/2015
B4091503		HILLSBORO	OR		11/25/2014	4.500	528,267	0	0	0	0	0	874,140	12/31/2015
B4100101		HILLSBORO	OR		11/25/2014	4.500	1,670,660	0	0	0	0	0	2,327,000	12/31/2015
B4101501		HILLSBORO	OR		12/17/2014	4.375	836,548	0	0	0	0	0	1,657,458	12/31/2015
B5111201		HILLSBORO	OR		01/20/2016	4.500	297,981	0	0	0	0	0	408,000	01/20/2016

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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
B6042801		HILLSBORO	OR		05/31/2016	4.500	2,478,489	0	0	0	0	0	3,344,220	05/31/2016
B6082203		HILLSBORO	OR		11/29/2016	4.000	2,007,000	0	0	0	0	0	2,675,331	11/29/2016
B3122601		HOOD RIVER	OR		04/04/2014	5.125	1,491,507	0	0	0	0	0	2,187,677	12/31/2015
B6080901		HOOD RIVER	OR		10/26/2016	4.000	660,306	0	0	0	0	0	1,023,060	10/26/2016
A7073003		HUBBARD	OR		09/05/2007	6.500	399,006	0	0	0	0	0	897,600	12/31/2015
A7041603		INDEPENDENCE	OR		07/10/2007	6.000	297,735	0	0	0	0	0	1,217,008	12/31/2015
B3103009		INDEPENDENCE	OR		01/31/2014	4.750	166,103	0	0	0	0	0	343,742	12/31/2015
A5062904		KLAMATH FALLS	OR		09/30/2005	5.875	617,173	0	0	0	0	0	3,953,040	12/31/2015
B3081306		KLAMATH FALLS	OR		11/18/2013	5.250	1,013,400	0	0	0	0	0	1,493,766	12/31/2015
B6021002		KLAMATH FALLS	OR		04/01/2016	5.250	550,925	0	0	0	0	0	803,080	04/01/2016
A2090501		LAKE OSWEGO	OR		11/18/2002	6.750	437,789	0	0	0	0	0	2,274,000	12/31/2015
A2090502		LAKE OSWEGO	OR		12/02/2002	6.750	78,582	0	0	0	0	0	427,300	12/31/2015
A7030801		LAKE OSWEGO	OR		04/12/2007	6.000	262,114	0	0	0	0	0	1,120,980	12/31/2015
A7040505		LAKE OSWEGO	OR		05/01/2007	6.125	218,276	0	0	0	0	0	618,630	12/31/2015
B0022203		LAKE OSWEGO	OR		04/22/2010	7.375	881,278	0	0	0	0	0	1,567,676	12/31/2015
B1071101		LAKE OSWEGO	OR		10/07/2011	6.250	2,480,141	0	0	0	0	0	3,569,214	12/31/2015
B2052908		LAKE OSWEGO	OR		09/11/2012	4.500	1,466,718	0	0	0	0	0	2,273,070	12/31/2015
B4051903		LAKE OSWEGO	OR		07/21/2014	5.125	305,585	0	0	0	0	0	461,040	12/31/2015
B4120507		LAKE OSWEGO	OR		01/30/2015	4.500	391,109	0	0	0	0	0	585,480	12/31/2015
B3022708		LEBANON	OR		04/30/2013	4.750	557,410	0	0	0	0	0	808,860	12/31/2015
B6091503		LINCOLN CITY	OR		11/03/2016	4.875	735,900	0	0	0	0	0	1,033,940	11/18/2016
B2040904		MCMINNVILLE	OR		06/29/2012	5.000	693,561	0	0	0	0	0	1,029,690	12/31/2015
B3102904		MCMINNVILLE	OR		12/18/2013	4.750	433,782	0	0	0	0	0	791,010	12/31/2015
B6011203		MCMINNVILLE	OR		04/05/2016	4.375	4,209,482	0	0	0	0	0	6,160,800	04/05/2016
B2070301		MEDFORD	OR		09/10/2012	5.375	647,010	0	0	0	0	0	989,432	12/31/2015
B5030503		MEDFORD	OR		06/01/2015	4.125	1,410,282	0	0	0	0	0	2,129,924	12/31/2015
B5050801		MEDFORD	OR		07/23/2015	4.500	1,668,808	0	0	0	0	0	2,814,608	12/31/2015
B1042703		MILWAUKIE	OR		07/08/2011	6.250	257,300	0	0	0	0	0	1,053,150	12/31/2015
B3120902		MILWAUKIE	OR		02/28/2014	5.250	432,691	0	0	0	0	0	1,299,480	12/31/2015
B1030703	CF	NEWBERG	OR		05/24/2011	6.625	1,076,595	0	0	0	0	0	1,729,359	12/31/2015
15882		NORTH BEND	OR		10/21/1988	10.500	74,439	0	0	0	0	0	682,000	12/31/2015
A9022708	CF	OREGON CITY	OR		04/30/2009	7.375	1,496,386	0	0	0	0	0	4,052,840	12/31/2015
A9120801		OREGON CITY	OR		02/24/2010	4.500	300,112	0	0	0	0	0	621,180	12/31/2015
A6110702		PENDLETON	OR		03/01/2007	6.750	1,185,956	0	0	0	0	0	2,250,000	12/31/2015
A8061306		PENDLETON	OR		08/28/2008	7.125	111,021	0	0	0	0	0	134,640	12/31/2015
A8061307		PENDLETON	OR		08/28/2008	7.125	337,435	0	0	0	0	0	830,280	12/31/2015
B3053105		PENDLETON	OR		08/09/2013	4.500	938,139	0	0	0	0	0	1,350,348	12/31/2015
B3053105-1		PENDLETON	OR		09/05/2014	4.875	368,648	0	0	0	0	0	530,629	12/31/2015
A2011503		PORTLAND	OR		04/01/2002	7.750	7,579	0	0	0	0	0	97,300	12/31/2015
A2012102	CF	PORTLAND	OR		04/16/2002	5.000	1,290,419	0	0	0	0	0	4,099,000	12/31/2015
A3012101		PORTLAND	OR		04/01/2003	6.500	21,902	0	0	0	0	0	803,000	12/31/2015
A3031201		PORTLAND	OR		05/16/2003	4.000	1,544,753	0	0	0	0	0	3,952,000	12/31/2015
A3070802		PORTLAND	OR		12/31/2006	6.125	144,096	0	0	0	0	0	3,724,530	12/31/2015
A3081202		PORTLAND	OR		10/28/2003	6.375	214,133	0	0	0	0	0	1,858,950	12/31/2015
A3091902		PORTLAND	OR		12/05/2003	6.500	153,858	0	0	0	0	0	1,184,730	12/31/2015
A3091903		PORTLAND	OR		12/05/2003	6.625	52,143	0	0	0	0	0	401,880	12/31/2015
A3112602		PORTLAND	OR		12/31/2006	6.375	113,065	0	0	0	0	0	1,202,580	12/31/2015
A4072204		PORTLAND	OR		09/22/2004	6.250	111,766	0	0	0	0	0	824,000	12/31/2015
A5013101		PORTLAND	OR		04/05/2005	5.875	77,527	0	0	0	0	0	387,090	12/31/2015
A5051701		PORTLAND	OR		07/28/2005	6.000	93,331	0	0	0	0	0	985,320	12/31/2015
A6120402		PORTLAND	OR		02/14/2007	6.000	466,257	0	0	0	0	0	921,060	12/31/2015
A7033003		PORTLAND	OR		06/07/2007	6.625	705,592	0	0	0	0	0	1,384,027	12/31/2015
A70330033		PORTLAND	OR		08/28/2008	7.000	231,277	0	0	0	0	0	453,653	12/31/2015
A7090701		PORTLAND	OR		11/30/2007	6.200	671,775	0	0	0	0	0	1,616,700	12/31/2015
A7110103		PORTLAND	OR		01/14/2008	6.125	395,667	0	0	0	0	0	677,280	12/31/2015
A7111502		PORTLAND	OR		07/01/2008	6.375	526,221	0	0	0	0	0	682,890	12/31/2015
A7112904		PORTLAND	OR		02/06/2008	6.250	905,025	0	0	0	0	0	1,273,470	12/31/2015
A7112910		PORTLAND	OR		02/06/2008	6.250	1,028,441	0	0	0	0	0	1,240,320	12/31/2015
A8031403		PORTLAND	OR		06/11/2008	4.375	314,418	0	0	0	0	0	370,260	12/31/2015
A8032802		PORTLAND	OR		06/18/2008	6.250	193,664	0	0	0	0	0	258,539	12/31/2015
A8041101		PORTLAND	OR		07/07/2008	6.000	827,551	0	0	0	0	0	3,651,600	12/31/2015

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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
A8041701		PORTLAND	OR		06/23/2008	6.250	832,374	0	0	0	0	0	1,124,040	12/31/2015
A8080603		PORTLAND	OR		09/24/2008	4.375	1,457,408	0	0	0	0	0	1,844,670	12/31/2015
A8110404		PORTLAND	OR		12/30/2008	4.750	608,540	0	0	0	0	0	1,055,190	12/31/2015
A9011601		PORTLAND	OR		03/30/2009	4.375	423,048	0	0	0	0	0	656,880	12/31/2015
A9030501	CF	PORTLAND	OR		06/29/2009	7.250	1,926,252	0	0	0	0	0	4,370,083	12/31/2015
B0020501		PORTLAND	OR		03/29/2010	7.000	177,561	0	0	0	0	0	332,010	12/31/2015
B0020504		PORTLAND	OR		03/30/2010	7.250	287,783	0	0	0	0	0	554,370	12/31/2015
B0081701		PORTLAND	OR		11/12/2010	6.750	799,524	0	0	0	0	0	1,238,160	12/31/2015
B0102101		PORTLAND	OR		01/28/2011	4.000	2,484,941	0	0	0	0	0	4,978,000	12/31/2015
B0120601		PORTLAND	OR		01/26/2011	6.500	1,447,076	0	0	0	0	0	2,380,454	04/19/2016
B0120601-1		PORTLAND	OR		04/19/2016	4.625	150,191	0	0	0	0	0	247,066	04/19/2016
B1011101		PORTLAND	OR		03/10/2011	5.875	376,795	0	0	0	0	0	1,229,000	12/31/2015
B1061304		PORTLAND	OR		08/25/2011	5.500	757,325	0	0	0	0	0	1,301,010	12/31/2015
B1062107		PORTLAND	OR		08/23/2011	5.625	2,323,586	0	0	0	0	0	3,744,702	12/31/2015
B1062107-1		PORTLAND	OR		02/27/2015	4.500	2,141,625	0	0	0	0	0	3,451,454	12/31/2015
B1091403		PORTLAND	OR		11/28/2011	5.875	573,112	0	0	0	0	0	1,445,906	12/31/2015
B1112202		PORTLAND	OR		01/27/2012	5.125	1,137,011	0	0	0	0	0	1,524,390	12/31/2015
B1112801		PORTLAND	OR		02/01/2012	5.875	579,032	0	0	0	0	0	1,030,986	12/31/2015
B1121601		PORTLAND	OR		02/24/2012	6.250	450,479	0	0	0	0	0	791,956	12/31/2015
B2032903		PORTLAND	OR		06/28/2012	4.750	457,675	0	0	0	0	0	1,015,410	12/31/2015
B2040902		PORTLAND	OR		06/29/2012	5.000	918,646	0	0	0	0	0	1,302,030	12/31/2015
B2040903		PORTLAND	OR		06/29/2012	5.000	358,268	0	0	0	0	0	653,820	12/31/2015
B2040905		PORTLAND	OR		06/29/2012	5.000	567,258	0	0	0	0	0	1,280,610	12/31/2015
B2050902		PORTLAND	OR		07/16/2012	5.125	645,630	0	0	0	0	0	1,065,390	12/31/2015
B2071601		PORTLAND	OR		10/04/2012	4.750	800,465	0	0	0	0	0	1,161,780	12/31/2015
B2073003		PORTLAND	OR		10/04/2012	4.750	355,768	0	0	0	0	0	525,810	12/31/2015
B2081601		PORTLAND	OR		11/27/2012	4.875	997,980	0	0	0	0	0	1,379,070	12/31/2015
B2091301		PORTLAND	OR		11/28/2012	4.950	494,949	0	0	0	0	0	735,930	12/31/2015
B2100208	CF	PORTLAND	OR		12/31/2012	4.875	1,659,748	0	0	0	0	0	2,553,978	12/31/2015
B2120603		PORTLAND	OR		03/21/2013	4.875	771,060	0	0	0	0	0	2,009,204	12/31/2015
B3012505		PORTLAND	OR		03/28/2013	4.375	1,934,260	0	0	0	0	0	2,753,652	12/31/2015
B3022803		PORTLAND	OR		05/06/2013	4.500	439,075	0	0	0	0	0	735,930	12/31/2015
B3031502		PORTLAND	OR		05/28/2013	4.625	407,947	0	0	0	0	0	847,355	12/31/2015
B3032705		PORTLAND	OR		06/20/2013	4.500	1,614,070	0	0	0	0	0	2,786,130	12/31/2015
B3032706		PORTLAND	OR		06/20/2013	4.500	473,899	0	0	0	0	0	873,630	12/31/2015
B3041205		PORTLAND	OR		07/11/2013	4.750	377,634	0	0	0	0	0	523,594	12/31/2015
B3083005		PORTLAND	OR		11/20/2013	5.625	511,351	0	0	0	0	0	802,230	12/31/2015
B3092302		PORTLAND	OR		03/14/2014	5.000	1,785,105	0	0	0	0	0	2,688,720	12/31/2015
B3101801		PORTLAND	OR		01/02/2014	5.250	329,797	0	0	0	0	0	434,010	12/31/2015
B4011005		PORTLAND	OR		03/19/2014	5.000	1,300,277	0	0	0	0	0	1,878,492	12/31/2015
B4051902		PORTLAND	OR		07/21/2014	5.125	300,731	0	0	0	0	0	485,520	12/31/2015
B4060201		PORTLAND	OR		06/23/2014	5.000	3,349,681	0	0	0	0	0	18,947,000	12/31/2015
B4082903		PORTLAND	OR		10/30/2014	4.500	492,430	0	0	0	0	0	886,380	12/31/2015
B4102402		PORTLAND	OR		12/19/2014	4.750	1,250,594	0	0	0	0	0	3,409,860	12/31/2015
B4120201		PORTLAND	OR		02/12/2015	4.875	280,015	0	0	0	0	0	409,960	12/31/2015
B4120908		PORTLAND	OR		02/20/2015	4.125	390,096	0	0	0	0	0	522,440	12/31/2015
B5011309		PORTLAND	OR		04/30/2015	4.375	2,058,744	0	0	0	0	0	2,960,496	12/31/2015
B5011503		PORTLAND	OR		03/17/2015	4.500	427,928	0	0	0	0	0	594,360	12/31/2015
B5012603		PORTLAND	OR		06/02/2015	3.750	565,881	0	0	0	0	0	1,816,620	12/31/2015
B5012802		PORTLAND	OR		03/20/2015	4.500	654,655	0	0	0	0	0	992,160	12/31/2015
B5012804		PORTLAND	OR		04/24/2015	4.375	506,588	0	0	0	0	0	1,772,880	12/31/2015
B5020502		PORTLAND	OR		04/15/2015	3.750	1,538,870	0	0	0	0	0	2,044,686	12/31/2015
B5022302		PORTLAND	OR		06/01/2015	4.125	4,459,902	0	0	0	0	0	5,924,875	12/31/2015
B5031101		PORTLAND	OR		05/29/2015	4.125	1,490,969	0	0	0	0	0	2,163,226	12/31/2015
B5031202		PORTLAND	OR		06/05/2015	4.125	375,237	0	0	0	0	0	518,894	12/31/2015
B5041602		PORTLAND	OR		07/01/2015	4.125	3,041,534	0	0	0	0	0	6,298,640	12/31/2015
B5050702		PORTLAND	OR		08/28/2015	4.375	1,982,176	0	0	0	0	0	4,195,260	12/31/2015
B5070101		PORTLAND	OR		08/31/2015	4.625	595,251	0	0	0	0	0	831,300	12/31/2015
B5090902		PORTLAND	OR		12/10/2015	4.800	6,701,184	0	0	0	0	0	14,129,000	12/31/2015
B5090903		PORTLAND	OR		12/10/2015	4.800	9,760,379	0	0	0	0	0	19,903,000	12/31/2015
B5110201		PORTLAND	OR		02/29/2016	4.500	1,404,405	0	0	0	0	0	2,282,700	02/29/2016

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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
B5111203		PORTLAND	OR		01/20/2016	4.500	475,279	0	0	0	0	0	702,438	01/20/2016
B5111205		PORTLAND	OR		01/20/2016	4.875	1,526,631	0	0	0	0	0	2,248,776	01/20/2016
B6012602		PORTLAND	OR		03/17/2016	3.875	13,654,029	0	0	0	0	0	19,153,625	03/17/2016
B6021202		PORTLAND	OR		09/30/2016	5.000	1,075,793	0	0	0	0	0	4,724,176	09/30/2016
B6022401		PORTLAND	OR		04/25/2016	4.000	5,365,188	0	0	0	0	0	7,389,560	04/25/2016
B6031402		PORTLAND	OR		05/16/2016	4.375	5,873,757	0	0	0	0	0	9,146,115	05/16/2016
B6041105		PORTLAND	OR		06/20/2016	4.375	872,044	0	0	0	0	0	1,480,530	06/20/2016
B6042902		PORTLAND	OR		07/08/2016	4.250	365,681	0	0	0	0	0	532,665	07/08/2016
B6050501		PORTLAND	OR		07/07/2016	4.125	2,384,545	0	0	0	0	0	3,582,072	07/07/2016
B6051103		PORTLAND	OR		07/08/2016	4.000	7,032,490	0	0	0	0	0	9,435,875	07/08/2016
B6062301		PORTLAND	OR		10/06/2016	3.875	4,393,282	0	0	0	0	0	5,999,500	10/06/2016
W5061801		PORTLAND	OR		08/03/2015	6.500	2,392,512	0	0	0	0	0	4,033,887	12/31/2015
W5061801A		PORTLAND	OR		10/01/2016	7.125	74,205	0	0	0	0	0	125,113	12/31/2015
A3101303		REDMOND	OR		12/03/2003	6.750	317,854	0	0	0	0	0	684,000	12/31/2015
A7102001		REDMOND	OR		11/02/2007	4.880	6,637,462	0	0	0	0	0	12,311,000	12/31/2015
B2121208		REDMOND	OR		02/20/2013	4.875	587,043	0	0	0	0	0	1,082,818	12/31/2015
B3012506		REDMOND	OR		04/26/2013	4.375	791,015	0	0	0	0	0	1,149,863	12/31/2015
B5082001		REEDSPORT	OR		11/12/2015	4.750	1,115,627	0	0	0	0	0	2,010,960	12/31/2015
B3090401		ROSEBURG	OR		11/13/2013	5.250	808,242	0	0	0	0	0	1,093,680	12/31/2015
A6011603		SALEM	OR		03/15/2006	4.250	650,110	0	0	0	0	0	1,398,803	12/31/2015
A60116033		SALEM	OR		04/12/2011	4.250	232,473	0	0	0	0	0	500,197	12/31/2015
A7092003		SALEM	OR		12/05/2007	6.500	288,089	0	0	0	0	0	505,920	12/31/2015
A9010801		SALEM	OR		04/09/2009	7.375	693,403	0	0	0	0	0	1,023,408	12/31/2015
B0022503		SALEM	OR		05/28/2010	4.000	1,120,126	0	0	0	0	0	1,911,990	12/31/2015
B0032601		SALEM	OR		06/21/2010	7.250	353,712	0	0	0	0	0	960,300	12/31/2015
B0061001		SALEM	OR		10/12/2010	5.750	1,038,535	0	0	0	0	0	7,472,450	12/31/2015
B1013103	CF	SALEM	OR		03/28/2011	5.875	1,542,883	0	0	0	0	0	2,641,000	12/31/2015
B3030113		SALEM	OR		06/12/2013	4.750	457,594	0	0	0	0	0	1,633,700	12/31/2015
B5032702		SALEM	OR		05/28/2015	4.250	978,424	0	0	0	0	0	1,474,770	12/31/2015
B5070602		SALEM	OR		09/22/2015	4.875	242,385	0	0	0	0	0	511,910	12/31/2015
B5030502		SEASIDE	OR		06/01/2015	4.125	1,175,752	0	0	0	0	0	1,782,485	12/31/2015
A5032102		SHERWOOD	OR		06/06/2005	4.125	1,923,797	0	0	0	0	0	2,848,198	12/31/2015
A5032102-1		SHERWOOD	OR		07/07/2015	4.375	588,853	0	0	0	0	0	871,802	12/31/2015
B4041501-1		SHERWOOD	OR		11/17/2016	4.125	1,020,000	0	0	0	0	0	1,365,135	11/17/2016
B4092301		SHERWOOD	OR		12/01/2014	5.250	423,918	0	0	0	0	0	670,140	12/31/2015
B5021001		SHERWOOD	OR		04/22/2015	3.950	898,664	0	0	0	0	0	1,426,314	12/31/2015
B6061303		SHERWOOD	OR		07/27/2016	4.250	11,032,540	0	0	0	0	0	15,629,250	07/27/2016
A8042804		SISTERS	OR		07/08/2008	4.250	227,982	0	0	0	0	0	583,950	12/31/2015
B2081001		SPRINGFIELD	OR		10/01/2012	4.750	696,949	0	0	0	0	0	1,044,300	12/31/2015
A7060101		THE DALLES	OR		08/10/2007	6.500	271,261	0	0	0	0	0	610,980	12/31/2015
B1120702		THE DALLES	OR		02/16/2012	5.500	613,928	0	0	0	0	0	1,155,462	12/31/2015
B3030111		THE DALLES	OR		05/09/2013	5.000	73,573	0	0	0	0	0	118,197	12/31/2015
B5031303		THE DALLES	OR		05/29/2015	4.500	4,676,944	0	0	0	0	0	6,568,122	12/31/2015
B6042901		THE DALLES	OR		07/29/2016	4.500	6,361,386	0	0	0	0	0	9,164,241	07/29/2016
B3103102		TIGARD	OR		12/17/2013	4.500	1,643,245	0	0	0	0	0	4,594,536	12/31/2015
B5090102		TIGARD	OR		10/30/2015	4.625	482,810	0	0	0	0	0	782,028	12/31/2015
B0063002		TROUTDALE	OR		09/14/2010	6.250	207,502	0	0	0	0	0	328,290	12/31/2015
A2091201		TUALATIN	OR		07/30/2003	4.125	648,630	0	0	0	0	0	8,338,000	12/31/2015
A4030309		TUALATIN	OR		04/22/2004	5.500	343,137	0	0	0	0	0	3,617,000	12/31/2015
A6110601		TUALATIN	OR		01/26/2007	6.375	317,105	0	0	0	0	0	620,670	12/31/2015
A7090603		TUALATIN	OR		11/19/2007	6.375	818,062	0	0	0	0	0	2,016,030	12/31/2015
A7092103		TUALATIN	OR		12/14/2007	6.500	1,571,779	0	0	0	0	0	2,232,000	12/31/2015
A8012905		TUALATIN	OR		04/24/2008	5.750	732,995	0	0	0	0	0	1,163,820	12/31/2015
B0020505		TUALATIN	OR		03/30/2010	4.000	719,171	0	0	0	0	0	1,594,260	12/31/2015
B0070101		TUALATIN	OR		06/12/2013	6.000	5,033,538	0	0	0	0	0	5,487,775	12/31/2015
B4033102		TUALATIN	OR		06/13/2014	5.000	1,334,895	0	0	0	0	0	2,029,290	12/31/2015
B5021801		TUALATIN	OR		06/05/2015	4.625	1,218,210	0	0	0	0	0	1,703,910	12/31/2015
B5090103		TUALATIN	OR		10/30/2015	4.250	166,788	0	0	0	0	0	693,576	12/31/2015
B6081602		TUALATIN	OR		10/03/2016	3.875	1,017,980	0	0	0	0	0	1,437,690	10/03/2016
B2121801		WARRENTON	OR		02/22/2013	5.250	362,615	0	0	0	0	0	557,757	12/31/2015
B6062002		WARRENTON	OR		08/17/2016	4.250	6,115,777	0	0	0	0	0	10,570,898	08/17/2016

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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
A2091601		WEST LINN	OR		12/31/2006	6.625	25,923	0	0	0	0	0	546,720	12/31/2015
A7011206		WEST LINN	OR		03/23/2007	6.000	957,743	0	0	0	0	0	1,147,500	12/31/2015
A7080912		WEST LINN	OR		10/12/2007	5.605	3,186,717	0	0	0	0	0	3,684,000	12/31/2015
A8033001		WEST LINN	OR		06/19/2008	6.250	233,471	0	0	0	0	0	293,913	12/31/2015
B1111801		WILSONVILLE	OR		01/12/2012	5.250	1,634,979	0	0	0	0	0	3,270,456	12/31/2015
B3062603		WILSONVILLE	OR		09/27/2013	5.000	515,173	0	0	0	0	0	1,277,550	12/31/2015
B5031103		WILSONVILLE	OR		05/29/2015	3.875	628,403	0	0	0	0	0	1,971,156	12/31/2015
A3120304		WOOD VILLAGE	OR		03/10/2004	6.375	876,798	0	0	0	0	0	1,209,377	12/31/2015
A31203043		WOOD VILLAGE	OR		05/22/2008	5.000	476,051	0	0	0	0	0	656,623	12/31/2015
A8040701		WOOD VILLAGE	OR		05/22/2008	5.000	349,214	0	0	0	0	0	523,731	12/31/2015
B3062508		WOODBURN	OR		09/23/2013	5.000	594,340	0	0	0	0	0	1,123,052	12/31/2015
B3062101		ASTON	PA		10/24/2013	4.875	1,345,056	0	0	0	0	0	2,694,432	12/31/2015
B6030101		BERWYN	PA		05/13/2016	4.250	2,890,398	0	0	0	0	0	3,898,868	05/13/2016
B1061601		BOOTHWYN	PA		08/25/2011	5.250	365,459	0	0	0	0	0	2,049,344	12/31/2015
A4020204		BRADFORD	PA		04/02/2004	6.125	475,322	0	0	0	0	0	1,049,000	12/31/2015
B2110708		CAMP HILL	PA		02/26/2013	4.875	834,705	0	0	0	0	0	1,381,571	12/31/2015
A7080304		CLIFTON HEIGHTS	PA		10/16/2007	6.875	105,219	0	0	0	0	0	1,345,565	12/31/2015
B3010406		ELWYN	PA		06/27/2013	5.000	999,704	0	0	0	0	0	1,738,000	12/31/2015
A8022105		ERIE	PA		05/22/2008	6.250	249,566	0	0	0	0	0	456,114	12/31/2015
A7032703		EXPORT	PA		06/19/2007	6.375	347,051	0	0	0	0	0	1,132,200	12/31/2015
B2110706		GIBSONIA	PA		12/28/2012	4.875	1,062,853	0	0	0	0	0	1,782,144	12/31/2015
A1112901		KING OF PRUSSIA	PA		01/28/2002	5.750	867,019	0	0	0	0	0	1,601,000	12/31/2015
A3052002		LANCASTER	PA		12/31/2006	5.000	326,544	0	0	0	0	0	385,050	12/31/2015
A3102001		LANCASTER	PA		12/29/2003	6.375	998,268	0	0	0	0	0	3,059,000	12/31/2015
A8031010		LIMERICK	PA		08/22/2008	6.600	247,548	0	0	0	0	0	430,205	12/31/2015
W5062901		MIDDLETOWN	PA		10/23/2015	6.750	10,690,788	0	0	0	0	0	18,221,000	12/31/2015
B6082303		MIDDLETOWN BOROUGH	PA		11/29/2016	4.250	1,802,912	0	0	0	0	0	3,044,619	11/29/2016
A7080105		MURRYSVILLE	PA		10/19/2007	6.625	694,349	0	0	0	0	0	917,372	12/31/2015
A7030601		NEW CASTLE	PA		05/31/2007	6.250	478,656	0	0	0	0	0	903,210	12/31/2015
B0061402		NEW HOPE	PA		10/01/2010	6.625	1,143,426	0	0	0	0	0	1,740,818	12/31/2015
B5111302		NEWTOWN SQUARE	PA		02/09/2016	4.375	1,889,916	0	0	0	0	0	2,586,210	02/09/2016
A3021101		OAKS	PA		05/15/2003	6.375	1,368,304	0	0	0	0	0	3,298,000	12/31/2015
A3050903	CF	PHILADELPHIA	PA		08/27/2003	6.000	1,795,921	0	0	0	0	0	4,386,000	12/31/2015
A3050904	CF	PHILADELPHIA	PA		08/27/2003	6.000	2,116,324	0	0	0	0	0	5,918,000	12/31/2015
B3031904		PHILADELPHIA	PA		05/23/2013	4.375	1,439,837	0	0	0	0	0	2,926,481	12/31/2015
B6101001		PHILADELPHIA	PA		12/09/2016	4.500	6,780,000	0	0	0	0	0	12,184,000	12/09/2016
A6040701		PHOENIXVILLE	PA		12/31/2006	6.375	133,038	0	0	0	0	0	450,493	12/31/2015
A7120605		PHOENIXVILLE	PA		02/26/2008	6.125	408,362	0	0	0	0	0	389,630	12/31/2015
A6021302		PITTSBURGH	PA		12/31/2006	6.125	102,071	0	0	0	0	0	341,190	12/31/2015
A6100501		PITTSBURGH	PA		01/18/2007	6.375	396,381	0	0	0	0	0	616,080	12/31/2015
A8021401		PITTSBURGH	PA		04/14/2008	5.875	48,469	0	0	0	0	0	857,810	12/31/2015
A8022805		PITTSBURGH	PA		06/30/2008	6.375	183,665	0	0	0	0	0	327,930	12/31/2015
B1063015	CF	PITTSBURGH	PA		09/21/2011	5.950	1,371,961	0	0	0	0	0	1,933,888	12/31/2015
B6072201		PITTSBURGH	PA		09/01/2016	3.875	5,839,474	0	0	0	0	0	7,832,514	09/01/2016
A7050903		PLYMOUTH MEETING	PA		07/06/2007	6.375	377,777	0	0	0	0	0	733,380	12/31/2015
B2010902		PROSPECT PARK	PA		04/27/2012	5.375	1,161,686	0	0	0	0	0	2,509,000	12/31/2015
A3072902		RADNOR TOWNSHIP	PA		11/17/2003	6.625	352,246	0	0	0	0	0	1,140,360	12/31/2015
B4060402		ROCHESTER BOROUGH	PA		10/14/2014	4.875	1,110,270	0	0	0	0	0	1,978,575	12/31/2015
A5041801		SCRANTON	PA		07/08/2005	5.875	463,694	0	0	0	0	0	2,048,670	12/31/2015
B6061401		SCRANTON	PA		08/08/2016	4.375	4,606,251	0	0	0	0	0	6,188,935	08/08/2016
A5080202		SHARON HILL	PA		09/28/2005	4.625	345,979	0	0	0	0	0	297,330	12/31/2015
B5042401		SHIPPENSBURG	PA		08/20/2015	4.375	2,336,930	0	0	0	0	0	2,900,732	12/31/2015
A2072502		SOMERSET	PA		12/31/2006	5.250	493,718	0	0	0	0	0	885,360	12/31/2015
B3010405		WEST CHESTER	PA		05/23/2013	5.000	994,380	0	0	0	0	0	1,803,000	12/31/2015
B4102707		WEST CHESTER	PA		02/11/2015	4.375	507,356	0	0	0	0	0	906,870	12/31/2015
B6061502		WEST CHESTER	PA		08/01/2016	4.000	1,939,328	0	0	0	0	0	2,746,945	08/01/2016
B2091402	CF	YORK	PA		11/01/2012	4.325	2,746,375	0	0	0	0	0	3,952,410	12/31/2015
B6010403		JOHNSTON	RI		04/01/2016	4.625	906,458	0	0	0	0	0	1,225,360	04/01/2016
B5120301		MIDDLETOWN	RI		02/24/2016	5.500	952,204	0	0	0	0	0	1,451,940	02/24/2016
B3061202		AIKEN	SC		09/12/2013	4.625	1,578,958	0	0	0	0	0	2,633,400	12/31/2015
A8043001		BLUFFTON	SC		07/10/2008	6.625	268,500	0	0	0	0	0	635,164	12/31/2015

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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
A4110402		CHARLESTON	SC		01/27/2005	6.000	74,227	0	0	0	0	0	512,040	12/31/2015
A7091603		CHARLESTON	SC		11/30/2007	6.625	434,294	0	0	0	0	0	775,200	12/31/2015
A7091605		CHARLESTON	SC		11/30/2007	6.625	345,246	0	0	0	0	0	613,020	12/31/2015
A7091607		CHARLESTON	SC		11/30/2007	6.625	392,662	0	0	0	0	0	704,820	12/31/2015
A7091611		CHARLESTON	SC		11/30/2007	6.625	386,878	0	0	0	0	0	690,540	12/31/2015
A7091614		CHARLESTON	SC		11/30/2007	6.625	297,432	0	0	0	0	0	226,440	12/31/2015
A7091615		CHARLESTON	SC		11/30/2007	6.625	214,093	0	0	0	0	0	292,740	12/31/2015
A7091616		CHARLESTON	SC		11/30/2007	6.625	238,125	0	0	0	0	0	197,880	12/31/2015
A7091619		CHARLESTON	SC		11/30/2007	6.625	279,508	0	0	0	0	0	211,650	12/31/2015
A7091620		CHARLESTON	SC		11/30/2007	6.625	148,679	0	0	0	0	0	267,240	12/31/2015
A8022211		CHARLESTON	SC		05/22/2008	6.125	746,436	0	0	0	0	0	1,106,677	12/31/2015
A9042403		CHARLESTON	SC		08/28/2009	7.625	857,426	0	0	0	0	0	1,412,196	12/31/2015
A9042403-1		CHARLESTON	SC		09/14/2015	4.500	169,733	0	0	0	0	0	279,554	12/31/2015
B2032905		CHARLESTON	SC		06/28/2012	5.125	388,479	0	0	0	0	0	730,026	12/31/2015
B2032906		CHARLESTON	SC		06/28/2012	5.125	388,479	0	0	0	0	0	686,070	12/31/2015
A3050604		COLUMBIA	SC		08/13/2003	7.250	626,863	0	0	0	0	0	1,649,000	12/31/2015
A7040602		COLUMBIA	SC		06/20/2007	6.125	1,084,497	0	0	0	0	0	1,043,970	12/31/2015
A7042305		COLUMBIA	SC		06/29/2007	6.125	485,966	0	0	0	0	0	708,390	12/31/2015
B0080902		COLUMBIA	SC		11/17/2010	4.125	498,248	0	0	0	0	0	1,028,720	12/31/2015
B1020705		COLUMBIA	SC		04/08/2011	6.375	1,944,019	0	0	0	0	0	4,045,656	12/31/2015
B2073004		COLUMBIA	SC		10/31/2012	4.875	947,369	0	0	0	0	0	1,539,639	12/31/2015
B3061211		COLUMBIA	SC		09/13/2013	5.125	118,795	0	0	0	0	0	175,307	12/31/2015
B4052901		COLUMBIA	SC		10/23/2014	3.750	660,990	0	0	0	0	0	1,227,600	12/31/2015
B5022708		COLUMBIA	SC		06/30/2015	5.125	384,213	0	0	0	0	0	588,123	12/31/2015
B5092904		COLUMBIA	SC		11/23/2015	3.875	895,790	0	0	0	0	0	1,345,680	12/31/2015
B6042101		COLUMBIA	SC		06/14/2016	4.625	427,892	0	0	0	0	0	578,178	06/14/2016
B3121205		FLORENCE	SC		02/05/2014	5.125	151,559	0	0	0	0	0	256,128	12/31/2015
A7091602		GOOSE CREEK	SC		11/30/2007	6.625	395,155	0	0	0	0	0	707,880	12/31/2015
B1030705		GOOSE CREEK	SC		06/30/2011	6.250	493,771	0	0	0	0	0	730,750	12/31/2015
B3050205		GOOSE CREEK	SC		07/29/2013	5.000	765,363	0	0	0	0	0	1,058,080	12/31/2015
A7032301		GREENVILLE	SC		06/07/2007	6.000	745,307	0	0	0	0	0	980,730	12/31/2015
A8080406		GREENVILLE	SC		09/25/2008	4.625	615,891	0	0	0	0	0	922,565	12/31/2015
B0032201	CF	GREENVILLE	SC		05/26/2010	4.125	1,269,413	0	0	0	0	0	2,472,382	12/31/2015
B2062202		GREENVILLE	SC		08/20/2012	4.375	1,244,747	0	0	0	0	0	1,385,586	12/31/2015
B2062202-1		GREENVILLE	SC		06/17/2015	4.375	533,391	0	0	0	0	0	593,742	12/31/2015
B2100303		GREENVILLE	SC		12/31/2012	5.000	863,754	0	0	0	0	0	1,058,148	12/31/2015
B2112603		GREENVILLE	SC		01/23/2013	4.625	654,932	0	0	0	0	0	1,004,540	12/31/2015
B4111702		GREENVILLE	SC		04/08/2015	4.000	556,038	0	0	0	0	0	1,181,742	12/31/2015
W5090903		GREENVILLE	SC		01/08/2016	6.750	3,130,000	0	0	0	0	0	4,910,000	01/08/2016
B1021504		HOLLY HILL	SC		04/29/2011	6.250	360,230	0	0	0	0	0	782,952	12/31/2015
B0120801		IRMO	SC		02/16/2011	6.375	563,088	0	0	0	0	0	1,306,000	12/31/2015
A7091617		JOHNS ISLAND	SC		11/30/2007	6.625	250,016	0	0	0	0	0	350,880	12/31/2015
A7091618		JOHNS ISLAND	SC		11/30/2007	6.625	326,923	0	0	0	0	0	271,830	12/31/2015
A7091609		LADSON	SC		11/30/2007	6.625	398,770	0	0	0	0	0	708,900	12/31/2015
B3081501		MANNING	SC		11/25/2013	4.625	779,719	0	0	0	0	0	1,416,204	12/31/2015
B4102703		MAULDIN	SC		12/19/2014	4.625	438,383	0	0	0	0	0	643,365	12/31/2015
B5092903		MAULDIN	SC		12/04/2015	3.875	2,611,372	0	0	0	0	0	3,956,155	12/31/2015
B5040306		MCCOLL	SC		08/20/2015	4.750	573,552	0	0	0	0	0	803,212	12/31/2015
A7091606		MONCKS CORNER	SC		11/30/2007	6.625	309,323	0	0	0	0	0	555,390	12/31/2015
B5030603		MOUNT PLEASANT	SC		08/31/2015	4.125	6,144,030	0	0	0	0	0	8,412,688	12/31/2015
A3050605		MT PLEASANT	SC		08/13/2003	7.250	596,564	0	0	0	0	0	1,445,000	12/31/2015
A7091604		MT PLEASANT	SC		11/30/2007	6.625	250,016	0	0	0	0	0	448,800	12/31/2015
B3011101	CF	MT PLEASANT	SC		03/27/2013	4.500	1,322,210	0	0	0	0	0	2,201,710	12/31/2015
A9110601	CF	MURRELLS INLET	SC		01/22/2010	6.625	1,852,220	0	0	0	0	0	3,368,068	12/31/2015
B3100403		NEWBERRY	SC		01/30/2014	4.625	383,800	0	0	0	0	0	959,820	12/31/2015
B6042204		NEWBERRY	SC		07/11/2016	4.250	1,112,939	0	0	0	0	0	1,627,632	07/11/2016
B4031402		NORTH AUGUSTA	SC		06/26/2014	4.250	1,725,254	0	0	0	0	0	2,623,303	12/31/2015
A5020902		NORTH CHARLESTON	SC		03/08/2005	6.000	131,259	0	0	0	0	0	611,000	12/31/2015
A7091608		NORTH CHARLESTON	SC		11/30/2007	6.625	178,494	0	0	0	0	0	117,810	12/31/2015
A7101704		NORTH CHARLESTON	SC		01/07/2008	6.625	384,371	0	0	0	0	0	686,404	12/31/2015
B1072205		NORTH CHARLESTON	SC		09/22/2011	6.250	840,061	0	0	0	0	0	1,242,943	12/31/2015

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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
B1072205-1		NORTH CHARLESTON	SC		09/14/2015	5.000	783,383	0	0	0	0	0	1,159,083	12/31/2015
B6090601		NORTH CHARLESTON	SC		12/16/2016	4.125	1,050,000	0	0	0	0	0	1,403,000	12/16/2016
B6100609		NORTH MYRTLE BEACH	SC		12/15/2016	4.750	1,100,000	0	0	0	0	0	2,092,000	12/15/2016
A2061001		ROCK HILL	SC		08/01/2002	8.000	191,137	0	0	0	0	0	811,920	12/31/2015
A8022205		ROCK HILL	SC		04/21/2008	6.125	647,008	0	0	0	0	0	810,400	12/31/2015
A3031305		SUMMERVILLE	SC		05/13/2003	6.500	337,796	0	0	0	0	0	1,269,900	12/31/2015
A9103002	CF	SUMMERVILLE	SC		01/12/2010	6.500	1,478,318	0	0	0	0	0	2,871,066	12/31/2015
A7091610		WALTERBORO	SC		11/30/2007	6.625	214,093	0	0	0	0	0	381,990	12/31/2015
B4101701		WALTERBORO	SC		03/13/2015	4.125	1,363,111	0	0	0	0	0	1,946,880	12/31/2015
B5012103		WELLFORD	SC		03/20/2015	3.750	951,122	0	0	0	0	0	1,459,640	12/31/2015
B2121901		WINNSBORO	SC		04/23/2013	4.375	855,850	0	0	0	0	0	1,318,556	08/12/2016
B2121901-1		WINNSBORO	SC		08/12/2016	4.375	319,199	0	0	0	0	0	491,771	08/12/2016
B6052001		WINNSBORO	SC		09/16/2016	4.125	457,243	0	0	0	0	0	616,080	09/16/2016
B5082006		GREGORY	SD		10/15/2015	5.250	198,348	0	0	0	0	0	329,589	12/31/2015
A3062704		ARLINGTON	TN		09/18/2003	5.625	188,767	0	0	0	0	0	1,825,000	12/31/2015
A6052607		ATHENS	TN		12/31/2006	6.875	91,498	0	0	0	0	0	237,660	12/31/2015
A8051601		BARTLETT	TN		08/20/2008	7.000	198,043	0	0	0	0	0	233,070	12/31/2015
B0061702		BARTLETT	TN		11/08/2010	4.250	653,484	0	0	0	0	0	1,136,280	12/31/2015
B4061112		BROWNSVILLE	TN		08/21/2014	4.375	181,086	0	0	0	0	0	347,211	12/31/2015
A8012201		CHATTANOOGA	TN		03/17/2008	6.125	293,631	0	0	0	0	0	430,726	12/31/2015
B2091401		CHATTANOOGA	TN		12/18/2012	5.750	5,357,759	0	0	0	0	0	8,192,469	12/31/2015
B2091401-1		CHATTANOOGA	TN		08/04/2014	5.750	991,772	0	0	0	0	0	1,516,503	12/31/2015
B2103107		CHATTANOOGA	TN		01/08/2013	4.500	686,119	0	0	0	0	0	1,574,177	12/31/2015
B4110603		CHATTANOOGA	TN		12/18/2014	4.375	1,114,421	0	0	0	0	0	1,886,218	12/31/2015
B4110604		CHATTANOOGA	TN		12/18/2014	4.375	487,559	0	0	0	0	0	1,007,692	12/31/2015
B5111701		CLEVELAND	TN		01/20/2016	4.875	398,065	0	0	0	0	0	592,064	01/20/2016
A6060201		CLINTON	TN		12/31/2006	6.875	95,944	0	0	0	0	0	217,260	12/31/2015
A8012202		CORDOVA	TN		03/31/2008	6.250	251,425	0	0	0	0	0	418,501	12/31/2015
B0061709		CORDOVA	TN		11/08/2010	4.250	855,603	0	0	0	0	0	1,625,000	12/31/2015
A6032702		CROSSVILLE	TN		12/31/2006	6.500	553,361	0	0	0	0	0	1,747,260	12/31/2015
B5051303		DYERSBURG	TN		07/31/2015	4.500	620,789	0	0	0	0	0	1,461,312	12/31/2015
A5091603		FAIRVIEW	TN		12/31/2006	6.000	971,178	0	0	0	0	0	1,410,150	12/31/2015
B6040403		FAIRVIEW	TN		06/24/2016	4.500	1,035,380	0	0	0	0	0	1,612,242	06/24/2016
A8040801		FRANKLIN	TN		06/05/2008	6.375	876,714	0	0	0	0	0	964,920	12/31/2015
B1053001	CF	FRANKLIN	TN		08/09/2011	6.250	1,375,098	0	0	0	0	0	2,181,036	12/31/2015
B6032306		FRANKLIN	TN		06/06/2016	4.125	3,832,781	0	0	0	0	0	5,537,970	06/06/2016
B4092401		GALLATIN	TN		01/16/2015	5.125	1,219,127	0	0	0	0	0	1,518,528	12/31/2015
B0061719		GERMANTOWN	TN		11/08/2010	4.250	719,187	0	0	0	0	0	1,351,000	12/31/2015
A6060202		HENDERSON	TN		08/10/2006	6.750	330,903	0	0	0	0	0	815,359	12/31/2015
B3091901		HERMITAGE	TN		12/10/2013	5.250	952,671	0	0	0	0	0	1,573,698	12/31/2015
A6021005		JACKSON	TN		12/31/2006	5.500	872,250	0	0	0	0	0	1,182,180	12/31/2015
B4061126		JACKSON	TN		09/25/2014	4.750	231,457	0	0	0	0	0	350,168	12/31/2015
A5031601		JOHNSON CITY	TN		06/09/2005	6.125	372,647	0	0	0	0	0	2,388,330	12/31/2015
B2103101		JOHNSON CITY	TN		12/14/2012	4.875	660,299	0	0	0	0	0	1,037,442	12/31/2015
B4022501		JOHNSON CITY	TN		04/25/2014	4.500	623,662	0	0	0	0	0	960,330	12/31/2015
B4022502		JOHNSON CITY	TN		04/25/2014	4.500	863,536	0	0	0	0	0	1,283,160	12/31/2015
B4022503		JOHNSON CITY	TN		04/25/2014	4.500	1,727,072	0	0	0	0	0	2,281,230	12/31/2015
B4022504		JOHNSON CITY	TN		04/29/2014	4.500	1,487,198	0	0	0	0	0	2,309,280	12/31/2015
B3051501	CF	KINGSPORT	TN		07/30/2013	4.375	1,826,837	0	0	0	0	0	2,904,274	12/31/2015
A3031003		KNOXVILLE	TN		05/27/2003	6.500	250,712	0	0	0	0	0	648,000	12/31/2015
A3031004		KNOXVILLE	TN		05/27/2003	6.500	250,712	0	0	0	0	0	606,000	12/31/2015
A4091002		KNOXVILLE	TN		12/03/2004	5.875	118,852	0	0	0	0	0	535,500	12/31/2015
A6090504		KNOXVILLE	TN		11/10/2006	6.625	317,346	0	0	0	0	0	556,410	12/31/2015
A7072501		KNOXVILLE	TN		10/18/2007	6.500	223,018	0	0	0	0	0	135,252	12/31/2015
A9040602		KNOXVILLE	TN		06/04/2009	7.375	911,563	0	0	0	0	0	1,545,300	12/31/2015
B2110721		KNOXVILLE	TN		12/28/2012	4.875	459,597	0	0	0	0	0	766,836	12/31/2015
A7061305		LAVERGNE	TN		09/06/2007	6.625	654,856	0	0	0	0	0	913,410	12/31/2015
A5021401		LENOIR CITY	TN		04/27/2005	5.500	13,933	0	0	0	0	0	489,090	12/31/2015
A5021402		LENOIR CITY	TN		04/27/2005	5.500	15,448	0	0	0	0	0	600,270	12/31/2015
A4043004		MARYVILLE	TN		07/21/2004	6.875	454,027	0	0	0	0	0	820,590	12/31/2015
A7082404		MARYVILLE	TN		11/20/2007	6.375	239,884	0	0	0	0	0	587,046	12/31/2015

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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
B6070804		MCKENZIE	TN		10/11/2016	4.875	367,804	0	0	0	0	0	536,050	10/11/2016
B4061113		MEDINA	TN		08/21/2014	4.375	96,846	0	0	0	0	0	205,840	12/31/2015
A3090504		MEMPHIS	TN		12/31/2006	6.625	123,230	0	0	0	0	0	2,041,530	12/31/2015
A6113001		MEMPHIS	TN		02/08/2007	6.125	434,292	0	0	0	0	0	575,280	12/31/2015
A8012310		MEMPHIS	TN		04/01/2008	6.125	427,047	0	0	0	0	0	788,800	12/31/2015
A9091809	CF	MEMPHIS	TN		12/08/2009	7.625	1,417,309	0	0	0	0	0	7,278,970	12/31/2015
B0061703		MEMPHIS	TN		11/08/2010	4.250	674,556	0	0	0	0	0	1,173,000	12/31/2015
B0061704		MEMPHIS	TN		11/08/2010	4.250	1,045,738	0	0	0	0	0	1,767,000	12/31/2015
B0061705		MEMPHIS	TN		11/08/2010	4.250	909,322	0	0	0	0	0	1,700,000	12/31/2015
B0061706		MEMPHIS	TN		11/08/2010	4.250	938,250	0	0	0	0	0	1,641,000	12/31/2015
B0061707		MEMPHIS	TN		11/08/2010	4.250	1,062,278	0	0	0	0	0	1,286,000	12/31/2015
B0061708		MEMPHIS	TN		11/08/2010	4.250	834,913	0	0	0	0	0	1,591,000	12/31/2015
B0061710		MEMPHIS	TN		11/08/2010	4.250	830,762	0	0	0	0	0	1,567,000	12/31/2015
B0061712		MEMPHIS	TN		11/08/2010	4.250	1,020,885	0	0	0	0	0	1,927,000	12/31/2015
B0061713		MEMPHIS	TN		11/08/2010	4.250	1,004,421	0	0	0	0	0	1,885,000	12/31/2015
B0061714		MEMPHIS	TN		11/08/2010	4.250	1,058,127	0	0	0	0	0	1,850,000	12/31/2015
B0061715		MEMPHIS	TN		11/08/2010	4.250	814,222	0	0	0	0	0	1,478,000	12/31/2015
B0061716		MEMPHIS	TN		11/08/2010	4.250	1,459,076	0	0	0	0	0	2,753,000	12/31/2015
B0061717		MEMPHIS	TN		11/08/2010	4.250	896,933	0	0	0	0	0	1,455,000	12/31/2015
B0061718		MEMPHIS	TN		11/08/2010	4.250	942,401	0	0	0	0	0	1,814,000	12/31/2015
B0061720		MEMPHIS	TN		11/08/2010	4.250	1,078,818	0	0	0	0	0	2,037,000	12/31/2015
B0061721		MEMPHIS	TN		11/08/2010	4.250	735,726	0	0	0	0	0	1,369,000	12/31/2015
B0061722		MEMPHIS	TN		11/08/2010	4.250	917,548	0	0	0	0	0	1,802,000	12/31/2015
B0061723		MEMPHIS	TN		11/08/2010	4.250	975,480	0	0	0	0	0	1,807,000	12/31/2015
B0082603		MEMPHIS	TN		12/09/2010	6.125	734,778	0	0	0	0	0	1,253,000	12/31/2015
B1070501		MEMPHIS	TN		09/22/2011	5.625	736,920	0	0	0	0	0	1,705,268	12/31/2015
B2041209		MEMPHIS	TN		08/31/2012	5.250	627,388	0	0	0	0	0	1,225,978	12/31/2015
B2100801		MEMPHIS	TN		02/26/2013	4.500	2,152,976	0	0	0	0	0	4,203,205	12/31/2015
B2100801-1		MEMPHIS	TN		12/22/2014	5.000	743,387	0	0	0	0	0	1,451,297	12/31/2015
B2110713		MEMPHIS	TN		01/22/2013	4.875	593,432	0	0	0	0	0	985,211	12/31/2015
A3062705	CF	MT JULIET	TN		09/23/2003	4.250	1,263,386	0	0	0	0	0	3,219,000	12/31/2015
B1040806	CF	MURFREESBORO	TN		06/29/2011	6.250	1,410,791	0	0	0	0	0	2,279,150	12/31/2015
B4012801		MURFREESBORO	TN		03/10/2014	4.875	248,832	0	0	0	0	0	688,028	12/31/2015
B4091102		MURFREESBORO	TN		11/10/2014	4.500	620,880	0	0	0	0	0	955,092	12/31/2015
A7121706		NASHVILLE	TN		02/29/2008	6.375	294,668	0	0	0	0	0	533,698	12/31/2015
A7121706-1		NASHVILLE	TN		05/22/2015	4.500	136,874	0	0	0	0	0	247,903	12/31/2015
A8022102		NASHVILLE	TN		05/22/2008	6.500	207,943	0	0	0	0	0	497,950	12/31/2015
B2110502		NASHVILLE	TN		01/11/2013	4.750	70,268	0	0	0	0	0	205,030	12/31/2015
B4121501		NASHVILLE	TN		03/20/2015	4.375	857,786	0	0	0	0	0	1,286,250	12/31/2015
B5071705		NASHVILLE	TN		09/03/2015	5.000	14,732,314	0	0	0	0	0	20,372,000	12/31/2015
B4121102		PLEASANT VIEW	TN		04/09/2015	4.875	1,360,515	0	0	0	0	0	2,648,448	12/31/2015
B4061114		SAVANNAH	TN		08/21/2014	4.375	100,616	0	0	0	0	0	256,990	12/31/2015
B6072106		SEVIERVILLE	TN		10/11/2016	4.000	318,878	0	0	0	0	0	800,880	10/11/2016
B4092901		SMYRNA	TN		10/29/2014	5.125	856,290	0	0	0	0	0	1,258,290	12/31/2015
B5111702		SPEEDWELL	TN		01/20/2016	4.875	473,296	0	0	0	0	0	717,112	01/20/2016
B6052702		SPRING HILL	TN		08/19/2016	5.000	591,693	0	0	0	0	0	872,058	08/19/2016
A7032106		TULLAHOMA	TN		06/15/2007	6.250	466,667	0	0	0	0	0	978,180	12/31/2015
A7102205		ABILENE	TX		02/28/2008	7.125	131,854	0	0	0	0	0	222,906	12/31/2015
A8082505		ABILENE	TX		11/14/2008	7.000	906,747	0	0	0	0	0	1,951,965	12/31/2015
B6042001		ABILENE	TX		07/20/2016	4.500	2,385,520	0	0	0	0	0	3,492,360	07/20/2016
A9021303		ADDISON	TX		04/07/2009	4.375	376,523	0	0	0	0	0	613,056	12/31/2015
A7092105		ALVIN	TX		12/06/2007	4.875	267,153	0	0	0	0	0	371,423	12/31/2015
B2050206		ALVIN	TX		06/28/2012	4.750	990,025	0	0	0	0	0	2,513,808	12/31/2015
B5050602		ALVIN	TX		07/13/2015	4.875	1,270,299	0	0	0	0	0	1,723,440	12/31/2015
B3011807		AMARILLO	TX		03/25/2013	4.500	849,751	0	0	0	0	0	1,359,662	12/31/2015
B4111302		ANDREWS	TX		02/27/2015	4.375	805,061	0	0	0	0	0	1,138,120	12/31/2015
B2041902		ANGLETON	TX		06/19/2012	5.125	750,259	0	0	0	0	0	1,220,076	12/31/2015
A4030308		ARLINGTON	TX		05/14/2004	4.375	585,059	0	0	0	0	0	1,862,000	12/31/2015
A4030403		ARLINGTON	TX		03/29/2004	6.125	149,389	0	0	0	0	0	531,000	12/31/2015
A5020401		ARLINGTON	TX		04/07/2005	4.125	914,533	0	0	0	0	0	1,456,000	12/31/2015
A7110504		ARLINGTON	TX		01/15/2008	6.375	419,703	0	0	0	0	0	821,656	12/31/2015

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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
A8022103		ARLINGTON	TX		05/16/2008	6.250	325,564	0	0	0	0	0	507,727	12/31/2015
A9080501		ARLINGTON	TX		09/30/2009	8.000	160,327	0	0	0	0	0	375,650	12/31/2015
A9122102		ARLINGTON	TX		02/16/2010	4.250	1,134,779	0	0	0	0	0	2,171,114	12/31/2015
B0061004		ARLINGTON	TX		08/20/2010	6.375	572,560	0	0	0	0	0	1,042,956	12/31/2015
B2121905		ARLINGTON	TX		02/27/2013	4.625	678,912	0	0	0	0	0	1,678,400	12/31/2015
B2121906		ARLINGTON	TX		02/27/2013	4.625	386,275	0	0	0	0	0	668,026	12/31/2015
B3012403		ARLINGTON	TX		05/17/2013	4.375	1,220,375	0	0	0	0	0	1,638,720	12/31/2015
B3062005		ARLINGTON	TX		09/13/2013	4.000	897,954	0	0	0	0	0	5,168,380	12/31/2015
B3062105		ARLINGTON	TX		09/09/2013	4.625	1,116,056	0	0	0	0	0	1,748,032	12/31/2015
B4013102		ARLINGTON	TX		05/01/2014	5.125	845,513	0	0	0	0	0	1,749,300	12/31/2015
B4031803		ARLINGTON	TX		06/13/2014	5.875	590,482	0	0	0	0	0	1,027,520	12/31/2015
B6051802		ARLINGTON	TX		07/01/2016	4.000	631,814	0	0	0	0	0	851,463	07/01/2016
B6100603		ARLINGTON	TX		12/13/2016	4.125	1,200,000	0	0	0	0	0	1,926,000	12/13/2016
A6092501		ATASCOCITA	TX		11/20/2006	4.250	336,258	0	0	0	0	0	498,270	12/31/2015
A2020401		AUSTIN	TX		04/18/2002	8.125	18,715	0	0	0	0	0	590,000	12/31/2015
A2092004		AUSTIN	TX		11/15/2002	6.500	148,496	0	0	0	0	0	3,605,760	12/31/2015
A3042501		AUSTIN	TX		07/14/2003	6.375	94,800	0	0	0	0	0	976,140	12/31/2015
A6092802		AUSTIN	TX		12/14/2006	6.250	234,305	0	0	0	0	0	1,091,640	12/31/2015
A7041703		AUSTIN	TX		07/10/2007	6.375	432,774	0	0	0	0	0	851,567	12/31/2015
A7042003		AUSTIN	TX		07/13/2007	6.250	358,328	0	0	0	0	0	536,010	12/31/2015
A7060702		AUSTIN	TX		08/27/2007	6.500	155,656	0	0	0	0	0	507,450	12/31/2015
A7072706		AUSTIN	TX		10/10/2007	4.500	437,723	0	0	0	0	0	687,704	12/31/2015
A7090401		AUSTIN	TX		11/19/2007	4.750	574,024	0	0	0	0	0	844,000	12/31/2015
A7091102		AUSTIN	TX		12/13/2007	4.500	977,458	0	0	0	0	0	2,287,580	12/31/2015
A7092110		AUSTIN	TX		12/10/2007	6.450	337,523	0	0	0	0	0	478,064	12/31/2015
A7100302		AUSTIN	TX		12/10/2007	6.750	190,195	0	0	0	0	0	258,570	12/31/2015
A8041804		AUSTIN	TX		07/16/2008	6.500	185,236	0	0	0	0	0	712,674	12/31/2015
A8052802		AUSTIN	TX		07/23/2008	4.250	260,770	0	0	0	0	0	282,729	12/31/2015
A8080802	CF	AUSTIN	TX		10/15/2008	4.375	2,381,853	0	0	0	0	0	4,770,678	12/31/2015
A8082003		AUSTIN	TX		10/23/2008	5.000	864,442	0	0	0	0	0	858,590	12/31/2015
A8091203		AUSTIN	TX		11/18/2008	4.750	1,119,838	0	0	0	0	0	1,789,515	12/31/2015
B0052102		AUSTIN	TX		07/28/2010	4.000	109,633	0	0	0	0	0	357,420	12/31/2015
B0090209		AUSTIN	TX		12/03/2010	4.375	1,025,733	0	0	0	0	0	1,683,000	12/31/2015
B1021702	CF	AUSTIN	TX		05/09/2011	6.375	1,139,594	0	0	0	0	0	1,960,848	12/31/2015
B1090201		AUSTIN	TX		11/18/2011	5.500	424,428	0	0	0	0	0	1,456,730	12/31/2015
B2110602		AUSTIN	TX		01/30/2013	4.950	996,387	0	0	0	0	0	2,311,521	12/31/2015
B2121702		AUSTIN	TX		03/12/2013	4.375	693,846	0	0	0	0	0	1,167,829	12/31/2015
B3010802		AUSTIN	TX		04/03/2013	4.500	1,026,219	0	0	0	0	0	1,822,545	12/31/2015
B3012803		AUSTIN	TX		03/29/2013	4.375	281,582	0	0	0	0	0	459,054	12/31/2015
B3032201		AUSTIN	TX		06/03/2013	4.750	929,851	0	0	0	0	0	1,441,500	12/31/2015
B3070802		AUSTIN	TX		09/19/2013	5.375	480,779	0	0	0	0	0	545,300	12/31/2015
B4013002		AUSTIN	TX		04/30/2014	4.875	288,742	0	0	0	0	0	569,160	12/31/2015
B4021204		AUSTIN	TX		04/30/2014	5.125	482,202	0	0	0	0	0	643,110	12/31/2015
B4031004		AUSTIN	TX		05/30/2014	4.750	2,023,332	0	0	0	0	0	3,275,220	12/31/2015
B4070302		AUSTIN	TX		10/30/2014	4.625	2,047,156	0	0	0	0	0	2,799,575	12/31/2015
B4070703		AUSTIN	TX		09/24/2014	4.875	693,915	0	0	0	0	0	1,170,260	12/31/2015
B4090802		AUSTIN	TX		11/10/2014	5.125	407,143	0	0	0	0	0	757,914	12/31/2015
B4112001		AUSTIN	TX		03/10/2015	4.500	970,977	0	0	0	0	0	1,601,600	12/31/2015
B5022706		AUSTIN	TX		06/17/2015	4.000	1,156,299	0	0	0	0	0	1,560,564	12/31/2015
B5022707		AUSTIN	TX		07/13/2015	4.125	1,332,837	0	0	0	0	0	1,893,376	12/31/2015
B5031102		AUSTIN	TX		05/26/2015	4.375	581,899	0	0	0	0	0	1,309,308	12/31/2015
B5040103		AUSTIN	TX		11/10/2015	4.750	2,395,673	0	0	0	0	0	3,310,920	12/31/2015
B5041303		AUSTIN	TX		06/25/2015	4.125	1,626,045	0	0	0	0	0	2,145,452	12/31/2015
B5050503		AUSTIN	TX		07/22/2015	4.750	494,492	0	0	0	0	0	893,712	12/31/2015
B5051201		AUSTIN	TX		08/14/2015	4.625	1,852,873	0	0	0	0	0	2,613,025	12/31/2015
B5051302		AUSTIN	TX		06/19/2015	4.375	3,193,315	0	0	0	0	0	4,532,882	12/31/2015
B5061001		AUSTIN	TX		08/28/2015	4.625	778,201	0	0	0	0	0	1,287,780	12/31/2015
B5071601		AUSTIN	TX		09/24/2015	4.375	1,106,001	0	0	0	0	0	1,439,170	12/31/2015
B6012101		AUSTIN	TX		03/18/2016	4.375	1,551,490	0	0	0	0	0	2,454,200	03/18/2016
B6041401		AUSTIN	TX		07/08/2016	4.000	6,733,873	0	0	0	0	0	9,119,385	07/08/2016
B6051104		AUSTIN	TX		08/08/2016	4.125	2,370,539	0	0	0	0	0	3,223,073	08/08/2016

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
B6051804		AUSTIN	TX		07/22/2016	4.125	3,974,239	0	0	0	0	0	5,349,879	07/22/2016
B6062801		AUSTIN	TX		09/30/2016	4.500	3,839,536	0	0	0	0	0	6,035,682	09/30/2016
B6091502		AUSTIN	TX		12/01/2016	4.125	5,540,000	0	0	0	0	0	7,457,000	12/01/2016
B2072703		AZLE	TX		10/04/2012	4.875	379,060	0	0	0	0	0	600,821	12/31/2015
B6080301		AZLE	TX		09/30/2016	3.875	2,558,808	0	0	0	0	0	3,424,110	09/30/2016
B5012304		BASTROP	TX		04/17/2015	4.375	424,610	0	0	0	0	0	818,622	12/31/2015
A7092005		BAYTOWN	TX		12/12/2007	4.625	1,022,441	0	0	0	0	0	1,547,595	12/31/2015
A8052901		BAYTOWN	TX		08/15/2008	6.750	549,580	0	0	0	0	0	870,555	12/31/2015
B3022201		BAYTOWN	TX		05/06/2013	4.375	548,315	0	0	0	0	0	774,578	12/31/2015
B3022702		BAYTOWN	TX		05/07/2013	4.250	320,505	0	0	0	0	0	442,690	12/31/2015
B0032604		BEAUMONT	TX		06/08/2010	7.250	959,318	0	0	0	0	0	1,815,726	12/31/2015
B0070901		BEAUMONT	TX		09/14/2010	6.375	587,205	0	0	0	0	0	1,549,600	12/31/2015
B1072101		BEAUMONT	TX		09/26/2011	5.500	504,997	0	0	0	0	0	1,887,886	12/31/2015
B4120907		BEAUMONT	TX		02/26/2015	4.000	1,044,277	0	0	0	0	0	1,736,780	12/31/2015
A7120414		BEDFORD	TX		01/22/2008	6.250	271,927	0	0	0	0	0	410,698	12/31/2015
B6030204		BEDFORD	TX		10/03/2016	4.750	1,417,525	0	0	0	0	0	2,888,990	10/03/2016
A7020206		BELLAIRE	TX		04/27/2007	6.500	222,642	0	0	0	0	0	460,020	12/31/2015
B3051710		BELTON	TX		08/15/2013	4.375	807,382	0	0	0	0	0	1,245,132	12/31/2015
A5082303		BOERNE	TX		11/30/2005	6.000	291,306	0	0	0	0	0	1,098,540	12/31/2015
B0011903		BOERNE	TX		03/12/2010	7.500	366,004	0	0	0	0	0	767,602	12/31/2015
B2053102		BOERNE	TX		09/12/2012	5.250	463,740	0	0	0	0	0	886,738	12/31/2015
A5081004		BROWNSVILLE	TX		11/03/2005	5.875	333,417	0	0	0	0	0	1,656,990	12/31/2015
A5081007		BROWNSVILLE	TX		11/03/2005	5.875	911,156	0	0	0	0	0	5,474,850	12/31/2015
A5091602		BUDA	TX		12/16/2005	5.875	144,718	0	0	0	0	0	702,270	12/31/2015
A4031801		BURLESON	TX		06/18/2004	4.250	288,632	0	0	0	0	0	898,000	12/31/2015
A7030704		BURLESON	TX		04/30/2007	6.250	433,990	0	0	0	0	0	641,070	12/31/2015
B6072801		BURLESON	TX		10/03/2016	4.250	4,429,176	0	0	0	0	0	6,823,810	10/03/2016
B5052203		CARRIZO SPRINGS	TX		07/21/2015	4.750	799,204	0	0	0	0	0	1,232,208	12/31/2015
B0082401		CARROLLTON	TX		11/01/2010	4.375	940,092	0	0	0	0	0	1,555,840	12/31/2015
B3090302		CARROLLTON	TX		12/11/2013	4.875	2,882,985	0	0	0	0	0	4,456,764	12/31/2015
B0061002		CEDAR HILL	TX		08/20/2010	6.500	275,936	0	0	0	0	0	580,356	12/31/2015
A5032801		CEDAR PARK	TX		06/22/2005	6.250	205,833	0	0	0	0	0	607,410	12/31/2015
B6010501		CEDAR PARK	TX		03/15/2016	4.250	386,043	0	0	0	0	0	564,200	03/15/2016
A7013103		CHAPEL HILL	TX		04/20/2007	6.750	192,126	0	0	0	0	0	277,950	12/31/2015
B3071501		CLUTE	TX		09/24/2013	4.375	714,760	0	0	0	0	0	1,454,488	12/31/2015
B2050801		COLLEGE STATION	TX		07/03/2012	5.000	691,527	0	0	0	0	0	1,741,376	12/31/2015
B6011201		COLLEGE STATION	TX		03/30/2016	4.500	689,736	0	0	0	0	0	1,084,300	03/30/2016
A9030412		CONROE	TX		05/21/2009	6.875	677,843	0	0	0	0	0	1,365,520	12/31/2015
A9042307		CONROE	TX		06/25/2009	7.125	1,766,462	0	0	0	0	0	1,959,225	12/31/2015
A9042308	CF	CONROE	TX		06/25/2009	7.125	2,836,064	0	0	0	0	0	4,874,280	12/31/2015
A9042803		CONROE	TX		08/25/2009	7.750	104,070	0	0	0	0	0	250,425	12/31/2015
B1020410		CONROE	TX		04/28/2011	5.875	1,133,213	0	0	0	0	0	2,124,204	12/31/2015
B1081002		CONROE	TX		10/24/2011	6.250	946,336	0	0	0	0	0	1,105,852	12/31/2015
B1111702		CONROE	TX		01/18/2012	5.875	1,054,388	0	0	0	0	0	1,727,104	12/31/2015
B2071202		CONROE	TX		10/05/2012	5.250	292,999	0	0	0	0	0	449,322	12/31/2015
B3011701		CONROE	TX		02/27/2013	5.250	653,637	0	0	0	0	0	948,828	12/31/2015
B3102102		CONROE	TX		01/14/2014	5.000	1,098,894	0	0	0	0	0	1,582,241	12/31/2015
B4041102		CONROE	TX		06/03/2014	5.125	698,455	0	0	0	0	0	1,131,878	12/31/2015
B4042403		CONROE	TX		07/31/2014	4.875	772,735	0	0	0	0	0	1,251,922	12/31/2015
B4100202		CONROE	TX		12/11/2014	4.500	565,952	0	0	0	0	0	901,204	12/31/2015
B5110302		COPPERAS COVE	TX		01/11/2016	4.125	1,251,242	0	0	0	0	0	1,709,202	01/11/2016
A4041402		CORPUS CHRISTI	TX		07/13/2004	5.875	176,753	0	0	0	0	0	746,000	12/31/2015
A5081005		CORPUS CHRISTI	TX		12/31/2006	5.875	870,115	0	0	0	0	0	5,139,270	12/31/2015
A6071301		CORPUS CHRISTI	TX		09/28/2006	4.625	386,070	0	0	0	0	0	676,053	09/16/2016
A8012307		CORPUS CHRISTI	TX		03/14/2008	6.000	319,732	0	0	0	0	0	688,194	12/31/2015
A8090403		CORPUS CHRISTI	TX		11/24/2008	6.750	1,648,713	0	0	0	0	0	2,385,620	12/31/2015
B0082503		CORPUS CHRISTI	TX		11/22/2010	4.625	407,019	0	0	0	0	0	547,560	12/31/2015
B1092102		CORPUS CHRISTI	TX		12/16/2011	5.375	735,897	0	0	0	0	0	1,426,344	12/31/2015
B3032202		CORPUS CHRISTI	TX		06/26/2013	4.750	920,266	0	0	0	0	0	1,484,565	12/31/2015
B3082301		CORPUS CHRISTI	TX		11/15/2013	5.125	1,566,879	0	0	0	0	0	2,247,066	12/31/2015
B5061801		CORPUS CHRISTI	TX		08/27/2015	4.500	1,836,506	0	0	0	0	0	2,494,280	12/31/2015

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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
A7080103		CYPRESS	TX		10/23/2007	6.375	85,339	0	0	0	0	0	473,122	12/31/2015
B0031001	CF	CYPRESS	TX		05/20/2010	6.250	1,825,619	0	0	0	0	0	3,782,988	12/31/2015
B0061105		CYPRESS	TX		08/02/2010	6.250	856,571	0	0	0	0	0	1,138,222	12/31/2015
B2021501		CYPRESS	TX		04/09/2012	5.250	671,877	0	0	0	0	0	1,364,560	12/31/2015
B2071301		CYPRESS	TX		09/27/2012	5.375	607,332	0	0	0	0	0	890,893	12/31/2015
B2091302		CYPRESS	TX		11/20/2012	5.000	457,260	0	0	0	0	0	926,683	12/31/2015
B4080502		CYPRESS	TX		09/30/2014	4.125	888,686	0	0	0	0	0	1,259,440	12/31/2015
B5080702		CYPRESS	TX		10/30/2015	4.375	719,060	0	0	0	0	0	982,449	12/31/2015
B5111105		CYPRESS	TX		01/26/2016	4.500	951,922	0	0	0	0	0	1,386,374	01/26/2016
B6051602		CYPRESS	TX		07/27/2016	4.250	874,451	0	0	0	0	0	1,179,873	07/27/2016
A2121701		DALLAS	TX		02/07/2003	6.625	299,342	0	0	0	0	0	930,430	12/31/2015
A3112607		DALLAS	TX		02/17/2004	4.750	302,140	0	0	0	0	0	949,000	12/31/2015
A4091003		DALLAS	TX		11/17/2004	5.875	159,504	0	0	0	0	0	492,150	12/31/2015
A5021001		DALLAS	TX		04/04/2005	6.250	402,611	0	0	0	0	0	869,550	12/31/2015
A5101305		DALLAS	TX		12/31/2006	6.250	232,075	0	0	0	0	0	702,780	12/31/2015
A7101101		DALLAS	TX		01/31/2008	6.500	210,504	0	0	0	0	0	377,405	12/31/2015
A8013001		DALLAS	TX		03/31/2008	6.000	512,922	0	0	0	0	0	435,923	12/31/2015
A8042802		DALLAS	TX		07/02/2008	6.600	788,926	0	0	0	0	0	916,072	12/31/2015
A8081405		DALLAS	TX		10/01/2008	6.500	152,077	0	0	0	0	0	1,394,550	12/31/2015
A8082006		DALLAS	TX		09/30/2008	6.750	465,658	0	0	0	0	0	538,407	12/31/2015
A9021001		DALLAS	TX		03/31/2009	7.750	1,297,057	0	0	0	0	0	2,567,755	12/31/2015
A9113001		DALLAS	TX		12/30/2009	4.250	987,596	0	0	0	0	0	1,832,000	12/31/2015
A9113002		DALLAS	TX		12/30/2009	4.250	897,808	0	0	0	0	0	2,052,000	12/31/2015
B0042702		DALLAS	TX		07/01/2010	4.000	829,735	0	0	0	0	0	1,363,480	12/31/2015
B0122201		DALLAS	TX		04/01/2011	4.250	1,075,144	0	0	0	0	0	1,945,664	12/31/2015
B1021807		DALLAS	TX		05/11/2011	6.000	355,411	0	0	0	0	0	535,869	12/31/2015
B1081101		DALLAS	TX		11/16/2011	5.500	841,103	0	0	0	0	0	1,235,588	12/31/2015
B1092101		DALLAS	TX		11/18/2011	4.125	2,165,775	0	0	0	0	0	3,475,406	12/31/2015
B2022704		DALLAS	TX		05/11/2012	3.750	553,583	0	0	0	0	0	1,482,516	12/31/2015
B2032901		DALLAS	TX		11/16/2012	5.375	2,029,389	0	0	0	0	0	3,983,562	12/31/2015
B2040906		DALLAS	TX		09/13/2012	5.375	1,472,058	0	0	0	0	0	1,757,555	12/31/2015
B2042004		DALLAS	TX		06/27/2012	5.000	588,460	0	0	0	0	0	927,828	12/31/2015
B2050203		DALLAS	TX		06/15/2012	4.625	359,180	0	0	0	0	0	487,080	12/31/2015
B2052404		DALLAS	TX		08/31/2012	4.750	911,709	0	0	0	0	0	2,677,961	12/31/2015
B2070203		DALLAS	TX		08/31/2012	4.500	2,643,932	0	0	0	0	0	6,011,733	12/31/2015
B3020501		DALLAS	TX		04/26/2013	3.875	938,750	0	0	0	0	0	1,562,733	12/31/2015
B3030702		DALLAS	TX		06/10/2013	4.750	714,975	0	0	0	0	0	1,191,175	12/31/2015
B3032503	CF	DALLAS	TX		06/17/2013	4.750	1,394,231	0	0	0	0	0	2,118,850	12/31/2015
B3051705		DALLAS	TX		08/29/2013	4.875	587,653	0	0	0	0	0	985,932	12/02/2016
B3051705-1		DALLAS	TX		05/15/2015	4.875	143,986	0	0	0	0	0	241,572	12/02/2016
B3051706	CF	DALLAS	TX		07/25/2013	4.875	1,224,526	0	0	0	0	0	2,555,730	12/31/2015
B3071202		DALLAS	TX		10/31/2013	5.875	1,225,464	0	0	0	0	0	1,728,791	12/31/2015
B3071203		DALLAS	TX		09/25/2013	5.250	700,066	0	0	0	0	0	932,596	12/31/2015
B3071803		DALLAS	TX		09/30/2013	4.000	806,476	0	0	0	0	0	1,122,642	12/31/2015
B3110501		DALLAS	TX		01/22/2014	4.500	312,691	0	0	0	0	0	859,926	12/31/2015
B4012404		DALLAS	TX		04/22/2014	6.000	266,958	0	0	0	0	0	409,620	05/12/2016
B4012404-1		DALLAS	TX		05/12/2016	6.000	63,093	0	0	0	0	0	96,810	05/12/2016
B5021101		DALLAS	TX		06/01/2015	3.500	1,044,311	0	0	0	0	0	1,611,030	12/31/2015
B5050510		DALLAS	TX		08/11/2015	4.875	595,534	0	0	0	0	0	960,120	12/31/2015
B5112501		DALLAS	TX		01/28/2016	5.500	2,009,136	0	0	0	0	0	2,733,830	01/28/2016
B6021704		DALLAS	TX		04/14/2016	4.375	469,792	0	0	0	0	0	636,480	04/14/2016
B6031403		DALLAS	TX		05/05/2016	4.250	511,409	0	0	0	0	0	736,560	05/05/2016
B6041403		DALLAS	TX		06/06/2016	4.000	2,299,264	0	0	0	0	0	3,119,220	06/06/2016
B6042201		DALLAS	TX		06/27/2016	4.250	3,718,441	0	0	0	0	0	5,024,034	06/27/2016
B6062001		DALLAS	TX		08/23/2016	4.250	2,227,102	0	0	0	0	0	3,030,888	08/23/2016
B6091905		DALLAS	TX		11/04/2016	4.000	775,200	0	0	0	0	0	1,033,260	11/04/2016
B3031504		DEER PARK	TX		05/30/2013	4.375	1,345,527	0	0	0	0	0	1,948,028	12/31/2015
B5020202		DEER PARK	TX		05/15/2015	4.500	1,058,624	0	0	0	0	0	1,459,074	12/31/2015
B5111707		DEER PARK	TX		01/25/2016	4.625	812,143	0	0	0	0	0	1,174,558	01/25/2016
B5121101		DEER PARK	TX		03/11/2016	4.625	2,508,936	0	0	0	0	0	3,543,400	03/11/2016
A9113005		DENTON	TX		12/30/2009	4.250	579,059	0	0	0	0	0	1,310,000	12/31/2015

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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
B5102702		DENTON	TX		01/08/2016	5.250	1,380,441	0	0	0	0	0	1,884,014	01/08/2016
B6110301		DENTON	TX		12/29/2016	4.500	3,500,000	0	0	0	0	0	4,705,000	12/29/2016
B0043001		DESOTO	TX		06/24/2010	4.250	205,035	0	0	0	0	0	273,568	12/31/2015
A7050101		DICKINSON	TX		07/27/2007	6.550	453,473	0	0	0	0	0	819,835	12/31/2015
B3021203		DICKINSON	TX		04/29/2013	4.625	1,076,408	0	0	0	0	0	1,652,124	12/31/2015
B3021201		DRIPPING SPRINGS	TX		04/17/2013	4.250	644,756	0	0	0	0	0	824,517	12/31/2015
B6072803		DUNCANVILLE	TX		10/06/2016	4.250	1,240,169	0	0	0	0	0	1,921,970	10/06/2016
A5081006		EDINBURG	TX		11/03/2005	5.875	815,402	0	0	0	0	0	4,900,080	12/31/2015
A8091501		EDINBURG	TX		11/19/2008	7.000	388,591	0	0	0	0	0	662,625	12/31/2015
A3112001		EL PASO	TX		01/28/2004	6.250	257,294	0	0	0	0	0	1,666,000	12/31/2015
A3112002		EL PASO	TX		12/31/2006	6.250	147,148	0	0	0	0	0	1,229,610	12/31/2015
A3112003		EL PASO	TX		01/28/2004	6.250	436,749	0	0	0	0	0	2,648,000	12/31/2015
A3112004		EL PASO	TX		01/28/2004	6.250	296,990	0	0	0	0	0	1,473,900	12/31/2015
A4021304		EL PASO	TX		04/15/2004	5.875	198,571	0	0	0	0	0	1,138,830	12/31/2015
A4032608		EL PASO	TX		06/14/2004	5.750	231,268	0	0	0	0	0	1,082,220	12/31/2015
A4052113		EL PASO	TX		08/27/2004	6.750	644,423	0	0	0	0	0	2,511,750	12/31/2015
A4060102		EL PASO	TX		08/19/2004	6.750	631,674	0	0	0	0	0	1,732,000	12/31/2015
A4072102		EL PASO	TX		08/31/2004	7.000	308,158	0	0	0	0	0	972,000	12/31/2015
A5042201		EL PASO	TX		08/30/2005	6.000	681,798	0	0	0	0	0	1,957,380	12/31/2015
A5042205		EL PASO	TX		08/30/2005	6.000	181,819	0	0	0	0	0	447,270	12/31/2015
A6122301		EL PASO	TX		03/29/2007	6.625	502,321	0	0	0	0	0	900,660	12/31/2015
A7062703		EL PASO	TX		08/29/2007	4.750	709,949	0	0	0	0	0	1,207,680	12/31/2015
A9040101		EL PASO	TX		06/09/2009	4.125	277,922	0	0	0	0	0	639,836	12/31/2015
A9040701		EL PASO	TX		06/26/2009	4.250	962,676	0	0	0	0	0	2,396,225	12/31/2015
B0020904		EL PASO	TX		03/31/2010	4.500	541,225	0	0	0	0	0	887,568	12/31/2015
B0060202		EL PASO	TX		08/05/2010	6.250	343,977	0	0	0	0	0	603,904	12/31/2015
B0121601	CF	EL PASO	TX		02/28/2011	6.250	1,156,543	0	0	0	0	0	1,920,000	12/31/2015
B1020301		EL PASO	TX		04/13/2011	6.125	342,250	0	0	0	0	0	584,866	12/31/2015
B1020702		EL PASO	TX		04/13/2011	6.125	136,777	0	0	0	0	0	217,512	12/31/2015
B1020706		EL PASO	TX		04/13/2011	6.125	392,333	0	0	0	0	0	516,166	12/31/2015
B1030102		EL PASO	TX		05/26/2011	6.375	797,552	0	0	0	0	0	1,968,858	12/31/2015
B1041502		EL PASO	TX		06/24/2011	6.250	526,428	0	0	0	0	0	966,170	12/31/2015
B2022807		EL PASO	TX		04/13/2012	5.500	281,793	0	0	0	0	0	429,685	12/31/2015
B2031603		EL PASO	TX		05/23/2012	5.250	543,616	0	0	0	0	0	1,074,591	12/31/2015
B2042003	CF	EL PASO	TX		08/01/2012	5.125	2,035,183	0	0	0	0	0	3,343,288	12/31/2015
B2060503		EL PASO	TX		08/02/2012	4.750	449,268	0	0	0	0	0	1,191,086	12/31/2015
B2061304		EL PASO	TX		08/24/2012	4.875	1,714,576	0	0	0	0	0	3,120,455	12/31/2015
B2092804		EL PASO	TX		01/30/2013	5.000	334,008	0	0	0	0	0	719,721	12/31/2015
B2112601		EL PASO	TX		02/27/2013	4.375	213,767	0	0	0	0	0	423,484	12/31/2015
B3042901		EL PASO	TX		07/17/2013	4.750	693,726	0	0	0	0	0	1,499,984	12/31/2015
B3051410		EL PASO	TX		08/28/2013	4.500	542,272	0	0	0	0	0	1,131,187	12/31/2015
B3082601		EL PASO	TX		11/21/2013	5.625	559,479	0	0	0	0	0	805,194	12/31/2015
B4030707		EL PASO	TX		11/14/2014	4.750	233,838	0	0	0	0	0	271,206	12/31/2015
B5111804		EL PASO	TX		01/29/2016	4.500	468,706	0	0	0	0	0	1,161,160	01/29/2016
B2091306		EULESS	TX		12/19/2012	5.375	406,020	0	0	0	0	0	663,306	12/31/2015
A4060103		FABENS	TX		08/27/2004	6.625	286,918	0	0	0	0	0	944,000	12/31/2015
W6061301		FARMERS BRANCH	TX		07/22/2016	6.250	2,800,000	0	0	0	0	0	4,524,000	07/22/2016
A4040101		FORT WORTH	TX		06/17/2004	5.625	118,504	0	0	0	0	0	1,308,000	12/31/2015
A4040102		FORT WORTH	TX		06/17/2004	5.625	94,846	0	0	0	0	0	980,000	12/31/2015
A4041201		FORT WORTH	TX		08/02/2004	5.750	250,180	0	0	0	0	0	1,638,000	12/31/2015
A5092603		FORT WORTH	TX		11/30/2005	6.000	311,891	0	0	0	0	0	569,670	12/31/2015
A5092604		FORT WORTH	TX		12/16/2005	4.625	593,744	0	0	0	0	0	1,148,520	12/31/2015
A6030905		FORT WORTH	TX		12/31/2006	6.625	82,668	0	0	0	0	0	214,843	12/31/2015
A6091504		FORT WORTH	TX		01/10/2007	6.500	671,422	0	0	0	0	0	1,165,720	12/31/2015
A7062502		FORT WORTH	TX		08/16/2007	4.750	1,074,489	0	0	0	0	0	1,485,900	12/31/2015
A8082804		FORT WORTH	TX		10/07/2008	6.750	298,451	0	0	0	0	0	515,700	12/31/2015
B0061003		FORT WORTH	TX		08/20/2010	6.500	713,270	0	0	0	0	0	1,392,540	12/31/2015
B0090703		FORT WORTH	TX		11/12/2010	6.750	553,102	0	0	0	0	0	619,320	12/31/2015
B1072103	CF	FORT WORTH	TX		11/09/2011	4.250	1,446,629	0	0	0	0	0	2,894,518	12/31/2015
B3110801		FORT WORTH	TX		04/23/2014	4.250	1,191,987	0	0	0	0	0	1,795,710	12/31/2015
B4111404		FORT WORTH	TX		02/05/2015	4.500	522,450	0	0	0	0	0	737,040	12/31/2015

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
B5012002		FORT WORTH	TX		05/15/2015	3.500	1,320,432	0	0	0	0	0	1,917,528	12/31/2015
B5121604		FORT WORTH	TX		03/09/2016	4.500	379,352	0	0	0	0	0	543,900	03/09/2016
B6033003		FORT WORTH	TX		07/15/2016	4.375	2,782,732	0	0	0	0	0	4,568,904	07/15/2016
B6101302		FORT WORTH	TX		11/18/2016	4.125	451,575	0	0	0	0	0	612,804	11/18/2016
A6010502		FRIENDSWOOD	TX		12/31/2006	4.500	170,493	0	0	0	0	0	291,210	12/31/2015
B1011102		FRISCO	TX		03/23/2011	4.125	3,825,580	0	0	0	0	0	9,424,000	12/31/2015
B1021806	CF	FRISCO	TX		05/09/2011	6.000	1,208,448	0	0	0	0	0	2,240,397	12/31/2015
B1072102	CF	FRISCO	TX		10/03/2011	4.000	1,319,907	0	0	0	0	0	1,819,334	12/31/2015
B2101806		FRISCO	TX		12/21/2012	5.625	349,262	0	0	0	0	0	584,052	12/31/2015
B5120701		FRISCO	TX		02/11/2016	4.875	718,404	0	0	0	0	0	1,285,620	02/11/2016
B2022901		GALVESTON	TX		06/27/2012	4.500	354,256	0	0	0	0	0	626,280	12/31/2015
B5063002		GALVESTON	TX		08/14/2015	4.625	481,739	0	0	0	0	0	654,050	12/31/2015
A7070601		GARLAND	TX		09/19/2007	6.625	777,656	0	0	0	0	0	1,431,570	12/31/2015
A7082102		GARLAND	TX		10/29/2007	6.500	247,811	0	0	0	0	0	462,198	12/31/2015
A7092704		GARLAND	TX		11/07/2007	6.625	391,135	0	0	0	0	0	430,950	12/31/2015
A8082005		GARLAND	TX		09/30/2008	6.750	557,722	0	0	0	0	0	761,053	12/31/2015
B2072702		GARLAND	TX		11/09/2012	4.750	922,248	0	0	0	0	0	1,823,360	12/31/2015
B2082202		GARLAND	TX		10/29/2012	4.875	884,461	0	0	0	0	0	1,336,704	12/31/2015
B5040204		GARLAND	TX		06/26/2015	4.625	309,082	0	0	0	0	0	553,832	12/31/2015
B5050505		GARLAND	TX		09/01/2015	4.375	616,298	0	0	0	0	0	1,000,745	12/31/2015
B5120703		GARLAND	TX		02/11/2016	4.500	681,548	0	0	0	0	0	1,338,120	02/11/2016
A7062704		GEORGETOWN	TX		10/19/2007	6.750	974,243	0	0	0	0	0	1,523,365	12/31/2015
B4090301		GEORGETOWN	TX		11/21/2014	4.625	309,471	0	0	0	0	0	654,900	12/31/2015
B5081902		GEORGETOWN	TX		10/29/2015	4.500	196,968	0	0	0	0	0	263,952	12/31/2015
B6040701		GRANBURY	TX		09/23/2016	4.250	2,413,096	0	0	0	0	0	3,245,748	09/23/2016
A3071702		GRAND PRAIRIE	TX		10/06/2003	6.375	78,416	0	0	0	0	0	407,490	12/31/2015
A8052301		GRAND PRAIRIE	TX		07/23/2008	6.750	470,696	0	0	0	0	0	547,250	12/31/2015
A8060502		GRAND PRAIRIE	TX		08/14/2008	6.875	242,622	0	0	0	0	0	313,421	12/31/2015
A8082002		GRAND PRAIRIE	TX		09/30/2008	6.750	330,282	0	0	0	0	0	487,427	12/31/2015
A9113004		GRAND PRAIRIE	TX		12/30/2009	4.250	794,602	0	0	0	0	0	1,448,000	12/31/2015
B2121907		GRAND PRAIRIE	TX		02/27/2013	4.625	690,636	0	0	0	0	0	2,557,348	12/31/2015
B3120603		GRAND PRAIRIE	TX		02/14/2014	4.625	776,369	0	0	0	0	0	1,223,968	12/31/2015
B3121704		GRAND PRAIRIE	TX		03/25/2014	5.000	945,650	0	0	0	0	0	1,500,202	12/31/2015
B4041801		GRAND PRAIRIE	TX		06/30/2014	4.125	790,228	0	0	0	0	0	1,378,487	12/31/2015
B5050103		GRAND PRAIRIE	TX		07/27/2015	3.750	2,394,993	0	0	0	0	0	4,141,072	12/31/2015
B5092208		GRAND PRAIRIE	TX		12/16/2015	4.875	296,737	0	0	0	0	0	611,926	12/31/2015
B6071801		GRAND PRAIRIE	TX		10/05/2016	4.125	956,669	0	0	0	0	0	1,279,420	10/05/2016
B5030401		GRAPEVINE	TX		05/15/2015	4.125	1,040,889	0	0	0	0	0	1,432,914	12/31/2015
B6021901		GRAPEVINE	TX		05/09/2016	4.500	1,134,597	0	0	0	0	0	2,101,275	05/09/2016
B6050602		GRAPEVINE	TX		06/24/2016	4.125	5,909,021	0	0	0	0	0	7,987,744	06/24/2016
A8090401		GREENVILLE	TX		11/14/2008	7.000	856,397	0	0	0	0	0	1,851,075	12/31/2015
A8020809		HARKER HEIGHTS	TX		04/18/2008	6.125	323,504	0	0	0	0	0	895,200	12/31/2015
B1011702	CF	HARLINGEN	TX		03/22/2011	6.500	1,311,802	0	0	0	0	0	2,727,000	12/31/2015
B5042301		HASLET	TX		06/19/2015	4.000	500,018	0	0	0	0	0	715,582	12/31/2015
B5060402		HIDALGO	TX		08/20/2015	4.500	268,583	0	0	0	0	0	414,020	12/31/2015
A8051501		HILLSBORO	TX		07/14/2008	4.000	213,857	0	0	0	0	0	497,250	12/31/2015
A3031404		HOUSTON	TX		06/05/2003	4.125	269,000	0	0	0	0	0	780,000	12/31/2015
A3061606		HOUSTON	TX		09/04/2003	5.750	172,786	0	0	0	0	0	2,368,000	12/31/2015
A3062401		HOUSTON	TX		09/10/2003	6.125	141,270	0	0	0	0	0	1,193,000	12/31/2015
A3070804		HOUSTON	TX		09/29/2003	6.125	105,892	0	0	0	0	0	1,066,000	12/31/2015
A4011202		HOUSTON	TX		03/30/2004	6.125	301,044	0	0	0	0	0	1,440,240	12/31/2015
A4011203		HOUSTON	TX		03/30/2004	6.000	239,287	0	0	0	0	0	1,349,120	12/31/2015
A4022001		HOUSTON	TX		05/13/2004	5.875	130,654	0	0	0	0	0	564,060	12/31/2015
A4030201		HOUSTON	TX		04/21/2004	5.875	285,542	0	0	0	0	0	1,073,000	12/31/2015
A4030301	CF	HOUSTON	TX		05/03/2004	4.250	1,192,917	0	0	0	0	0	2,436,000	12/31/2015
A4040107		HOUSTON	TX		06/22/2004	5.625	259,956	0	0	0	0	0	1,639,140	12/31/2015
A4042418		HOUSTON	TX		07/01/2004	6.750	463,210	0	0	0	0	0	992,000	12/31/2015
A4052502		HOUSTON	TX		08/19/2004	7.250	529,379	0	0	0	0	0	794,580	12/31/2015
A4090904		HOUSTON	TX		11/08/2004	5.875	318,190	0	0	0	0	0	781,320	12/31/2015
A4102305		HOUSTON	TX		01/31/2005	6.000	508,647	0	0	0	0	0	1,093,000	12/31/2015
A4121601		HOUSTON	TX		04/27/2005	6.125	206,459	0	0	0	0	0	1,160,760	12/31/2015

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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
A5022403		HOUSTON	TX		05/20/2005	5.875	177,823	0	0	0	0	0	950,640	12/31/2015
A5022404		HOUSTON	TX		05/20/2005	5.875	161,639	0	0	0	0	0	795,600	12/31/2015
A5072101		HOUSTON	TX		09/29/2005	5.625	199,481	0	0	0	0	0	505,410	12/31/2015
A5080506		HOUSTON	TX		11/14/2005	5.875	178,873	0	0	0	0	0	886,380	12/31/2015
A5090906		HOUSTON	TX		12/07/2005	5.875	442,192	0	0	0	0	0	974,100	12/31/2015
A5091205		HOUSTON	TX		11/29/2005	5.625	218,879	0	0	0	0	0	901,680	12/31/2015
A5102602		HOUSTON	TX		12/31/2006	5.875	154,168	0	0	0	0	0	555,898	12/31/2015
A51026023		HOUSTON	TX		06/30/2011	6.375	194,869	0	0	0	0	0	702,657	12/31/2015
A5102603		HOUSTON	TX		01/24/2006	5.875	226,672	0	0	0	0	0	763,470	12/31/2015
A5102607		HOUSTON	TX		12/31/2006	6.125	217,006	0	0	0	0	0	589,050	12/31/2015
A6061902		HOUSTON	TX		09/06/2006	4.500	593,458	0	0	0	0	0	862,550	12/31/2015
A6062601		HOUSTON	TX		09/14/2006	6.750	1,435,137	0	0	0	0	0	3,885,498	12/31/2015
A6090801		HOUSTON	TX		11/17/2006	6.375	443,074	0	0	0	0	0	868,785	12/31/2015
A6091202		HOUSTON	TX		11/30/2006	4.250	386,806	0	0	0	0	0	753,780	12/31/2015
A6111701		HOUSTON	TX		01/22/2007	6.375	511,041	0	0	0	0	0	2,123,640	12/31/2015
A7020207		HOUSTON	TX		04/27/2007	6.375	380,244	0	0	0	0	0	601,800	12/31/2015
A7022801		HOUSTON	TX		04/12/2007	5.000	646,600	0	0	0	0	0	1,312,740	12/31/2015
A7030603		HOUSTON	TX		05/11/2007	6.000	265,520	0	0	0	0	0	1,232,670	12/31/2015
A7041901		HOUSTON	TX		06/26/2007	6.500	329,949	0	0	0	0	0	1,359,150	12/31/2015
A7052403		HOUSTON	TX		07/23/2007	6.500	222,984	0	0	0	0	0	396,780	12/31/2015
A7080706		HOUSTON	TX		10/23/2007	6.500	177,350	0	0	0	0	0	454,915	12/31/2015
A7082104		HOUSTON	TX		01/14/2008	6.500	271,852	0	0	0	0	0	326,686	12/31/2015
A7092104		HOUSTON	TX		12/06/2007	6.500	345,392	0	0	0	0	0	970,530	12/31/2015
A7101103		HOUSTON	TX		12/20/2007	6.625	469,918	0	0	0	0	0	753,780	12/31/2015
A7102403		HOUSTON	TX		01/09/2008	6.500	224,979	0	0	0	0	0	244,800	12/31/2015
A7103109		HOUSTON	TX		01/15/2008	6.125	299,343	0	0	0	0	0	474,422	12/31/2015
A7112007		HOUSTON	TX		01/23/2008	6.375	286,295	0	0	0	0	0	385,728	12/31/2015
A7121903		HOUSTON	TX		02/12/2008	6.500	97,004	0	0	0	0	0	339,660	12/31/2015
A8012401		HOUSTON	TX		05/05/2008	4.750	923,774	0	0	0	0	0	1,298,925	12/31/2015
A8031201		HOUSTON	TX		04/24/2008	6.000	596,570	0	0	0	0	0	796,000	12/31/2015
A8031902		HOUSTON	TX		05/05/2008	6.375	306,013	0	0	0	0	0	609,752	12/31/2015
A8061301		HOUSTON	TX		09/17/2008	4.250	2,097,182	0	0	0	0	0	3,232,890	12/31/2015
A8071801		HOUSTON	TX		09/29/2008	6.875	139,337	0	0	0	0	0	678,081	12/31/2015
A8080602		HOUSTON	TX		09/09/2008	6.750	1,058,028	0	0	0	0	0	2,165,027	12/31/2015
A8091101		HOUSTON	TX		11/21/2008	4.375	991,726	0	0	0	0	0	2,027,205	12/31/2015
A8091802		HOUSTON	TX		11/25/2008	4.375	929,180	0	0	0	0	0	1,415,025	12/31/2015
A8092904		HOUSTON	TX		11/25/2008	4.500	294,285	0	0	0	0	0	471,580	12/31/2015
A8112101		HOUSTON	TX		01/30/2009	4.750	495,838	0	0	0	0	0	669,912	12/31/2015
A8112603		HOUSTON	TX		02/24/2009	7.375	264,077	0	0	0	0	0	538,072	12/31/2015
A9030411		HOUSTON	TX		04/29/2009	6.875	770,545	0	0	0	0	0	1,442,000	12/31/2015
A9031307		HOUSTON	TX		06/03/2009	6.875	153,932	0	0	0	0	0	839,785	12/31/2015
A9042303		HOUSTON	TX		06/25/2009	7.125	538,020	0	0	0	0	0	847,110	12/31/2015
A9042304		HOUSTON	TX		06/25/2009	7.125	926,942	0	0	0	0	0	1,516,795	12/31/2015
A9042305	CF	HOUSTON	TX		06/26/2009	7.125	1,520,112	0	0	0	0	0	2,448,465	12/31/2015
A9042310	CF	HOUSTON	TX		06/26/2009	7.125	2,349,889	0	0	0	0	0	4,151,745	12/31/2015
A9042311		HOUSTON	TX		06/25/2009	7.125	3,079,195	0	0	0	0	0	4,838,024	12/31/2015
A9042311-1		HOUSTON	TX		02/19/2014	4.875	1,326,740	0	0	0	0	0	2,084,571	12/31/2015
B0021001	CF	HOUSTON	TX		03/31/2010	7.375	1,170,742	0	0	0	0	0	3,976,918	12/31/2015
B0022604		HOUSTON	TX		04/30/2010	4.250	686,657	0	0	0	0	0	2,083,620	12/31/2015
B0030103		HOUSTON	TX		05/24/2010	4.250	2,446,539	0	0	0	0	0	4,095,080	12/31/2015
B0081202		HOUSTON	TX		10/29/2010	4.500	300,977	0	0	0	0	0	559,495	12/31/2015
B0082602		HOUSTON	TX		12/10/2010	6.125	1,732,435	0	0	0	0	0	4,068,000	12/31/2015
B0092901		HOUSTON	TX		12/30/2010	7.000	634,828	0	0	0	0	0	1,424,000	12/31/2015
B1012404		HOUSTON	TX		03/29/2011	4.125	1,537,618	0	0	0	0	0	3,185,000	12/31/2015
B1013101		HOUSTON	TX		04/14/2011	6.000	665,352	0	0	0	0	0	1,186,678	12/31/2015
B1021006		HOUSTON	TX		04/19/2011	6.000	1,906,076	0	0	0	0	0	4,406,876	12/31/2015
B1021701	CF	HOUSTON	TX		05/09/2011	6.375	1,206,581	0	0	0	0	0	1,835,892	12/31/2015
B1031501		HOUSTON	TX		05/17/2011	6.500	602,439	0	0	0	0	0	679,915	12/31/2015
B1032202		HOUSTON	TX		06/30/2011	6.250	1,158,454	0	0	0	0	0	1,530,230	12/31/2015
B1041505		HOUSTON	TX		07/01/2011	5.875	486,637	0	0	0	0	0	3,240,886	12/31/2015
B1042801		HOUSTON	TX		06/30/2011	6.000	959,166	0	0	0	0	0	1,859,660	12/31/2015

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
B1042802	CF	HOUSTON	TX		07/11/2011	6.125	1,210,924	0	0	0	0	0	1,769,724	12/31/2015
B1053102		HOUSTON	TX		07/22/2011	6.375	931,118	0	0	0	0	0	1,616,384	12/31/2015
B1060204		HOUSTON	TX		08/04/2011	3.875	439,158	0	0	0	0	0	1,142,834	12/31/2015
B1071103		HOUSTON	TX		09/29/2011	6.000	575,339	0	0	0	0	0	1,349,300	12/31/2015
B1080301		HOUSTON	TX		11/08/2011	5.625	2,097,533	0	0	0	0	0	2,733,962	12/31/2015
B1081501		HOUSTON	TX		11/01/2011	5.500	911,231	0	0	0	0	0	1,335,862	12/31/2015
B1081502		HOUSTON	TX		11/01/2011	5.500	1,423,825	0	0	0	0	0	1,731,840	12/31/2015
B1081701		HOUSTON	TX		10/31/2011	5.625	720,332	0	0	0	0	0	1,057,144	12/31/2015
B1121502		HOUSTON	TX		02/15/2012	5.250	929,559	0	0	0	0	0	1,533,400	12/31/2015
B1122901		HOUSTON	TX		02/21/2012	5.375	593,555	0	0	0	0	0	1,000,318	12/31/2015
B2041004		HOUSTON	TX		06/29/2012	5.625	616,028	0	0	0	0	0	1,329,966	12/31/2015
B2041901	CF	HOUSTON	TX		06/22/2012	5.125	1,286,168	0	0	0	0	0	1,997,028	12/31/2015
B2042301		HOUSTON	TX		07/25/2012	4.875	1,102,640	0	0	0	0	0	1,423,884	12/31/2015
B2042401		HOUSTON	TX		05/30/2012	4.500	1,051,843	0	0	0	0	0	1,693,083	12/31/2015
B2050211		HOUSTON	TX		07/11/2012	4.875	655,891	0	0	0	0	0	1,302,030	12/31/2015
B2060401	CF	HOUSTON	TX		09/19/2012	4.375	2,451,152	0	0	0	0	0	3,587,803	12/31/2015
B2060504		HOUSTON	TX		09/27/2012	4.500	552,004	0	0	0	0	0	802,193	12/31/2015
B2061303	CF	HOUSTON	TX		09/28/2012	4.875	4,387,572	0	0	0	0	0	7,744,228	12/31/2015
B2070204		HOUSTON	TX		09/25/2012	5.250	1,065,507	0	0	0	0	0	1,573,400	12/31/2015
B2070603		HOUSTON	TX		09/19/2012	4.375	871,487	0	0	0	0	0	1,377,128	12/31/2015
B2070604	CF	HOUSTON	TX		09/19/2012	4.375	1,743,019	0	0	0	0	0	2,690,449	12/31/2015
B2080901		HOUSTON	TX		10/15/2012	5.125	1,014,068	0	0	0	0	0	1,743,981	12/31/2015
B2090401		HOUSTON	TX		10/29/2012	4.750	801,402	0	0	0	0	0	1,544,172	12/31/2015
B2101101		HOUSTON	TX		12/21/2012	4.375	905,390	0	0	0	0	0	1,189,524	12/31/2015
B2101701		HOUSTON	TX		12/19/2012	5.250	901,201	0	0	0	0	0	1,575,798	12/31/2015
B2112101		HOUSTON	TX		02/26/2013	4.375	546,333	0	0	0	0	0	765,513	12/31/2015
B2122801	CF	HOUSTON	TX		02/21/2013	4.625	1,170,548	0	0	0	0	0	2,340,656	12/31/2015
B3012301		HOUSTON	TX		03/27/2013	4.500	1,180,611	0	0	0	0	0	1,776,311	12/31/2015
B3022503		HOUSTON	TX		06/10/2013	4.250	1,067,098	0	0	0	0	0	1,519,335	12/31/2015
B3022701		HOUSTON	TX		04/25/2013	4.500	526,307	0	0	0	0	0	933,138	12/31/2015
B3030403		HOUSTON	TX		05/21/2013	3.750	708,397	0	0	0	0	0	4,491,458	12/31/2015
B3032007	CF	HOUSTON	TX		06/28/2013	4.375	1,187,888	0	0	0	0	0	3,019,400	12/31/2015
B3042903		HOUSTON	TX		07/11/2013	4.375	1,031,609	0	0	0	0	0	1,696,818	12/31/2015
B3050601		HOUSTON	TX		07/16/2013	4.250	644,880	0	0	0	0	0	955,724	12/31/2015
B3051001		HOUSTON	TX		08/12/2013	4.375	661,763	0	0	0	0	0	997,347	12/31/2015
B3051301	CF	HOUSTON	TX		08/15/2013	4.250	1,491,161	0	0	0	0	0	3,363,606	12/31/2015
B3112204		HOUSTON	TX		02/21/2014	4.875	512,139	0	0	0	0	0	701,306	12/31/2015
B3112205		HOUSTON	TX		02/27/2014	4.250	371,187	0	0	0	0	0	858,836	12/31/2015
B3120502		HOUSTON	TX		02/28/2014	5.625	1,043,928	0	0	0	0	0	1,892,256	12/31/2015
B3122001		HOUSTON	TX		03/11/2014	4.500	762,913	0	0	0	0	0	1,136,124	12/31/2015
B4021402		HOUSTON	TX		05/01/2014	4.750	529,909	0	0	0	0	0	1,128,630	12/31/2015
B4030704		HOUSTON	TX		05/29/2014	4.875	675,106	0	0	0	0	0	1,307,130	12/31/2015
B4030705		HOUSTON	TX		05/29/2014	4.875	1,928,878	0	0	0	0	0	2,849,880	12/31/2015
B4070201		HOUSTON	TX		09/09/2014	5.375	281,058	0	0	0	0	0	408,408	12/31/2015
B4092202		HOUSTON	TX		12/03/2014	4.500	652,185	0	0	0	0	0	1,314,831	12/31/2015
B4120906		HOUSTON	TX		02/09/2015	4.375	1,046,806	0	0	0	0	0	1,618,750	12/31/2015
B4120909		HOUSTON	TX		02/11/2015	4.250	408,132	0	0	0	0	0	551,670	12/31/2015
B4121901		HOUSTON	TX		02/27/2015	3.875	1,391,229	0	0	0	0	0	1,921,780	12/31/2015
B5020203		HOUSTON	TX		04/23/2015	4.250	1,063,086	0	0	0	0	0	1,525,104	12/31/2015
B5021301		HOUSTON	TX		04/14/2015	4.000	1,932,598	0	0	0	0	0	2,723,776	12/31/2015
B5033101		HOUSTON	TX		06/12/2015	4.500	1,190,352	0	0	0	0	0	1,717,138	12/31/2015
B5033102		HOUSTON	TX		06/10/2015	4.250	1,736,801	0	0	0	0	0	2,490,850	12/31/2015
B5040201		HOUSTON	TX		06/11/2015	3.875	5,460,559	0	0	0	0	0	10,664,000	12/31/2015
B5040202		HOUSTON	TX		06/15/2015	4.000	2,464,785	0	0	0	0	0	4,137,565	12/31/2015
B5041001		HOUSTON	TX		06/19/2015	4.500	337,564	0	0	0	0	0	918,740	12/31/2015
B5042703		HOUSTON	TX		06/25/2015	4.125	1,587,963	0	0	0	0	0	2,269,200	12/31/2015
B5042801		HOUSTON	TX		07/10/2015	4.250	1,595,724	0	0	0	0	0	2,291,040	12/31/2015
B5072201		HOUSTON	TX		09/02/2015	4.625	162,023	0	0	0	0	0	593,915	12/31/2015
B5072703		HOUSTON	TX		10/05/2015	4.625	231,328	0	0	0	0	0	356,967	12/31/2015
B5082603		HOUSTON	TX		11/13/2015	4.375	829,588	0	0	0	0	0	1,234,620	12/31/2015
B5083101		HOUSTON	TX		11/10/2015	4.375	662,107	0	0	0	0	0	974,130	12/31/2015

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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
B5092902		HOUSTON	TX		11/18/2015	4.375	1,659,177	0	0	0	0	0	2,308,500	12/31/2015
B5102201		HOUSTON	TX		02/22/2016	4.250	1,613,637	0	0	0	0	0	2,191,860	02/22/2016
B5111301		HOUSTON	TX		01/26/2016	5.125	933,600	0	0	0	0	0	1,282,380	01/26/2016
B5111303		HOUSTON	TX		02/10/2016	4.625	991,643	0	0	0	0	0	1,427,160	02/10/2016
B5121102		HOUSTON	TX		02/08/2016	4.750	656,613	0	0	0	0	0	898,380	02/08/2016
B6011901		HOUSTON	TX		03/22/2016	4.625	1,121,125	0	0	0	0	0	1,518,300	03/22/2016
B6031803		HOUSTON	TX		06/08/2016	5.000	303,757	0	0	0	0	0	454,338	06/08/2016
B6040802		HOUSTON	TX		06/15/2016	4.250	1,610,046	0	0	0	0	0	2,167,200	06/15/2016
B6050201		HOUSTON	TX		09/29/2016	4.500	1,535,814	0	0	0	0	0	2,061,072	09/29/2016
B6050202		HOUSTON	TX		07/29/2016	4.750	2,036,177	0	0	0	0	0	3,154,338	07/29/2016
B6051601		HOUSTON	TX		07/27/2016	4.250	993,697	0	0	0	0	0	1,413,765	07/27/2016
B6051701		HOUSTON	TX		07/12/2016	4.250	7,154,622	0	0	0	0	0	9,642,438	07/12/2016
B6052601		HOUSTON	TX		09/28/2016	4.250	912,628	0	0	0	0	0	1,552,410	09/28/2016
B6061701		HOUSTON	TX		09/13/2016	4.750	1,883,448	0	0	0	0	0	2,916,916	09/23/2016
B6070801		HOUSTON	TX		09/09/2016	4.250	2,559,345	0	0	0	0	0	3,436,588	09/09/2016
B6072701		HOUSTON	TX		10/13/2016	4.250	1,098,436	0	0	0	0	0	1,519,400	10/13/2016
B6072702		HOUSTON	TX		10/13/2016	4.250	2,055,137	0	0	0	0	0	2,749,120	10/13/2016
B6081201		HOUSTON	TX		11/02/2016	4.375	418,125	0	0	0	0	0	609,125	11/02/2016
B6081601		HOUSTON	TX		11/04/2016	4.000	1,087,125	0	0	0	0	0	1,681,532	11/04/2016
B6091902		HOUSTON	TX		11/23/2016	4.125	510,000	0	0	0	0	0	1,002,150	11/23/2016
B6100605		HOUSTON	TX		12/09/2016	4.500	1,200,000	0	0	0	0	0	1,600,000	12/09/2016
W4112001		HOUSTON	TX		12/30/2014	6.250	2,384,856	0	0	0	0	0	4,301,000	12/31/2015
W5112401		HOUSTON	TX		02/11/2016	6.375	4,698,023	0	0	0	0	0	13,160,000	02/11/2016
W6022501		HOUSTON	TX		03/31/2016	6.750	5,189,890	0	0	0	0	0	7,720,000	03/31/2016
A8022208		HUMBLE	TX		04/22/2008	6.375	228,612	0	0	0	0	0	385,468	12/31/2015
A8031903		HUMBLE	TX		06/13/2008	6.375	141,832	0	0	0	0	0	656,880	12/31/2015
B0081101		HUMBLE	TX		10/26/2010	6.500	344,820	0	0	0	0	0	633,708	12/31/2015
B3112002		HUMBLE	TX		02/11/2014	5.000	269,022	0	0	0	0	0	360,354	12/31/2015
B4022801		HUMBLE	TX		05/02/2014	5.000	898,322	0	0	0	0	0	1,532,550	12/31/2015
A3111903		HUNTSVILLE	TX		03/22/2004	5.250	593,767	0	0	0	0	0	1,552,000	12/31/2015
B4041503		HUNTSVILLE	TX		05/29/2014	5.750	254,828	0	0	0	0	0	421,260	12/31/2015
B2101801		HURST	TX		12/20/2012	4.625	892,918	0	0	0	0	0	1,457,274	12/31/2015
B4030501		HURST	TX		05/29/2014	4.125	766,820	0	0	0	0	0	1,317,840	12/31/2015
B5071603		HUTTO	TX		09/24/2015	4.375	933,189	0	0	0	0	0	1,353,970	12/31/2015
A3062302		IRVING	TX		09/15/2003	5.750	219,521	0	0	0	0	0	2,222,000	12/31/2015
A7090403		IRVING	TX		10/10/2007	6.375	447,159	0	0	0	0	0	779,520	12/31/2015
B2061402		IRVING	TX		09/12/2012	5.000	1,149,946	0	0	0	0	0	1,701,016	12/31/2015
B3041802	CF	IRVING	TX		05/13/2013	4.750	1,445,636	0	0	0	0	0	2,357,708	12/31/2015
B4010804		IRVING	TX		04/15/2014	4.375	1,147,947	0	0	0	0	0	1,753,380	12/31/2015
B4123101		IRVING	TX		05/01/2015	4.250	1,088,213	0	0	0	0	0	1,938,456	12/31/2015
W5052201		IRVING	TX		07/02/2015	6.000	6,500,000	0	0	0	0	0	10,933,000	12/31/2015
A7022103		KATY	TX		04/24/2007	6.250	237,414	0	0	0	0	0	1,179,630	12/31/2015
A7032210		KATY	TX		05/30/2007	6.250	194,911	0	0	0	0	0	355,470	12/31/2015
A8060401		KATY	TX		02/03/2009	4.375	847,446	0	0	0	0	0	1,742,348	12/31/2015
A9040104		KATY	TX		06/10/2009	4.125	1,107,401	0	0	0	0	0	2,722,530	12/31/2015
B0040801		KATY	TX		05/28/2010	7.750	1,002,784	0	0	0	0	0	1,741,762	12/31/2015
B1050403	CF	KATY	TX		07/08/2011	6.125	1,570,968	0	0	0	0	0	2,515,678	12/31/2015
B3041002		KATY	TX		07/23/2013	4.250	319,065	0	0	0	0	0	427,680	12/31/2015
B3050203		KATY	TX		07/25/2013	4.500	1,195,058	0	0	0	0	0	1,681,920	12/31/2015
B3101001		KATY	TX		01/14/2014	4.875	1,285,104	0	0	0	0	0	1,824,345	12/31/2015
B3120901		KATY	TX		02/18/2014	4.250	421,494	0	0	0	0	0	762,450	12/31/2015
B4030702		KATY	TX		05/19/2014	4.750	1,011,658	0	0	0	0	0	1,439,730	12/31/2015
B5021003		KATY	TX		03/19/2015	3.875	1,109,733	0	0	0	0	0	1,675,440	12/31/2015
B5080501		KATY	TX		10/14/2015	4.625	245,007	0	0	0	0	0	385,749	12/31/2015
B5100802		KATY	TX		01/14/2016	4.750	874,311	0	0	0	0	0	1,191,784	01/14/2016
B6012201		KATY	TX		03/18/2016	5.250	1,588,843	0	0	0	0	0	2,158,800	03/18/2016
B6022204		KATY	TX		03/31/2016	4.375	2,206,567	0	0	0	0	0	3,276,000	03/31/2016
B6050601		KATY	TX		07/20/2016	4.375	1,331,736	0	0	0	0	0	2,074,590	07/20/2016
B6070601		KATY	TX		10/26/2016	4.125	1,328,707	0	0	0	0	0	1,783,520	10/26/2016
A8011605		KELLER	TX		04/15/2008	6.500	522,509	0	0	0	0	0	685,600	12/31/2015
B2052205		KELLER	TX		07/31/2012	5.000	1,017,345	0	0	0	0	0	2,461,368	12/31/2015

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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
B2091703		KELLER	TX		12/07/2012	4.875	667,141	0	0	0	0	0	994,602	12/31/2015
B2101805		KELLER	TX		12/21/2012	5.625	358,710	0	0	0	0	0	606,186	12/31/2015
A5091207		KERRVILLE	TX		12/31/2006	5.625	137,607	0	0	0	0	0	640,050	12/31/2015
B2050212	CF	KERRVILLE	TX		07/31/2012	5.000	1,300,108	0	0	0	0	0	2,514,820	12/31/2015
A6042502		KILLEEN	TX		12/31/2006	4.500	241,381	0	0	0	0	0	521,220	12/31/2015
B2031501	CF	KILLEEN	TX		05/30/2012	5.500	1,265,456	0	0	0	0	0	2,064,489	12/31/2015
A2091604		KINGWOOD	TX		11/25/2002	6.625	123,614	0	0	0	0	0	2,311,040	12/31/2015
A7032806		KINGWOOD	TX		06/25/2007	6.125	199,993	0	0	0	0	0	697,680	12/31/2015
B3101601		KINGWOOD	TX		01/07/2014	5.875	1,063,752	0	0	0	0	0	1,449,586	12/31/2015
A8041801		KYLE	TX		06/30/2008	6.400	350,070	0	0	0	0	0	717,570	12/31/2015
B2091102		KYLE	TX		10/29/2012	4.500	518,596	0	0	0	0	0	902,971	12/31/2015
A6042803	CF	LA PORTE	TX		07/26/2006	4.500	2,237,743	0	0	0	0	0	4,256,000	12/31/2015
B0070902		LA PORTE	TX		09/15/2010	6.125	1,187,396	0	0	0	0	0	1,701,600	12/31/2015
B1051001		LA PORTE	TX		08/02/2011	6.625	663,070	0	0	0	0	0	1,055,544	12/31/2015
B3041703		LA PORTE	TX		07/03/2013	4.250	305,687	0	0	0	0	0	410,040	12/31/2015
A4031902		LAKE DALLAS	TX		06/08/2004	5.500	464,868	0	0	0	0	0	2,277,000	12/31/2015
B4021403		LAKE JACKSON	TX		04/11/2014	4.750	1,153,786	0	0	0	0	0	2,531,130	12/31/2015
B5091401		LAKE JACKSON	TX		11/18/2015	5.125	1,507,832	0	0	0	0	0	2,225,850	12/31/2015
B3081601		LAKEWAY	TX		10/30/2013	5.250	880,562	0	0	0	0	0	1,282,462	12/31/2015
A5051002		LANCASTER	TX		08/19/2005	4.375	373,764	0	0	0	0	0	1,080,000	12/31/2015
A7101102		LANCASTER	TX		12/19/2007	6.500	349,817	0	0	0	0	0	366,690	12/31/2015
A9021003	CF	LANCASTER	TX		03/31/2009	7.750	1,562,298	0	0	0	0	0	3,124,945	12/31/2015
B3060702		LANCASTER	TX		08/30/2013	4.875	419,744	0	0	0	0	0	758,160	12/31/2015
A7011708		LAREDO	TX		04/16/2007	6.125	568,266	0	0	0	0	0	918,000	12/31/2015
A8070102		LAREDO	TX		10/01/2008	6.875	681,925	0	0	0	0	0	1,316,250	12/31/2015
B0030902	CF	LAREDO	TX		05/20/2010	4.000	1,355,575	0	0	0	0	0	2,903,538	12/31/2015
B1021004		LAREDO	TX		04/25/2011	4.250	978,530	0	0	0	0	0	1,292,018	12/31/2015
B1101702		LAREDO	TX		01/31/2012	5.500	566,208	0	0	0	0	0	1,045,418	12/31/2015
B1101703		LAREDO	TX		01/31/2012	5.500	808,894	0	0	0	0	0	1,646,150	12/31/2015
B4122909		LAREDO	TX		02/20/2015	4.375	225,521	0	0	0	0	0	314,130	12/31/2015
B5090201		LAREDO	TX		12/18/2015	4.375	870,547	0	0	0	0	0	1,181,887	12/31/2015
B5090202		LAREDO	TX		12/18/2015	4.375	672,530	0	0	0	0	0	920,941	12/31/2015
B5111803		LAREDO	TX		02/11/2016	4.375	289,052	0	0	0	0	0	391,860	02/11/2016
B4011701		LEAGUE CITY	TX		03/24/2014	4.875	432,971	0	0	0	0	0	625,746	12/31/2015
B4042301		LEAGUE CITY	TX		06/27/2014	4.850	1,801,012	0	0	0	0	0	2,800,753	12/31/2015
B4070303		LEAGUE CITY	TX		09/19/2014	4.500	1,521,604	0	0	0	0	0	2,183,874	12/31/2015
B6030901		LEAGUE CITY	TX		05/13/2016	4.625	3,525,667	0	0	0	0	0	5,098,005	05/13/2016
A8093004		LEWISVILLE	TX		11/25/2008	7.250	466,591	0	0	0	0	0	713,925	12/31/2015
A9113003		LEWISVILLE	TX		12/30/2009	4.250	785,572	0	0	0	0	0	1,560,000	12/31/2015
B5030205		LEWISVILLE	TX		04/17/2015	3.750	769,435	0	0	0	0	0	1,262,910	12/31/2015
A8082504		LONGVIEW	TX		11/14/2008	7.000	874,356	0	0	0	0	0	1,998,135	12/31/2015
B3031403		LONGVIEW	TX		06/27/2013	4.625	918,996	0	0	0	0	0	1,328,955	12/31/2015
A4072103		LUBBOCK	TX		08/30/2004	7.000	277,522	0	0	0	0	0	833,000	12/31/2015
B3011806		LUBBOCK	TX		03/25/2013	4.500	789,632	0	0	0	0	0	1,266,774	12/31/2015
B5032401		MADISONVILLE	TX		06/12/2015	4.000	1,081,961	0	0	0	0	0	1,595,502	12/31/2015
B2101602		MAGNOLIA	TX		12/04/2012	4.500	158,732	0	0	0	0	0	305,694	12/31/2015
B5021302		MAGNOLIA	TX		04/15/2015	4.125	873,814	0	0	0	0	0	1,283,202	12/31/2015
B5070801		MAGNOLIA	TX		09/10/2015	4.500	432,237	0	0	0	0	0	597,465	12/31/2015
B1011901		MANSFIELD	TX		02/28/2011	6.000	1,078,861	0	0	0	0	0	1,524,390	12/31/2015
B4090404		MANSFIELD	TX		10/16/2014	4.375	783,437	0	0	0	0	0	1,149,945	12/31/2015
B4090405		MARSHALL	TX		10/17/2014	4.750	714,432	0	0	0	0	0	992,775	12/31/2015
B4010902		MATHIS	TX		03/19/2014	4.500	398,953	0	0	0	0	0	590,216	12/31/2015
B3051403		MCALLEN	TX		08/28/2013	4.500	774,783	0	0	0	0	0	825,228	12/31/2015
B3051404		MCALLEN	TX		08/28/2013	4.500	336,849	0	0	0	0	0	413,343	12/31/2015
B3051405		MCALLEN	TX		08/28/2013	4.500	1,111,663	0	0	0	0	0	1,359,585	12/31/2015
B3051406		MCALLEN	TX		08/28/2013	4.500	741,099	0	0	0	0	0	1,151,820	12/31/2015
B3051407		MCALLEN	TX		08/28/2013	4.500	518,784	0	0	0	0	0	672,138	12/31/2015
B3051408		MCALLEN	TX		08/28/2013	4.500	239,848	0	0	0	0	0	413,343	12/31/2015
B3051409		MCALLEN	TX		08/28/2013	4.500	478,344	0	0	0	0	0	665,577	12/31/2015
B3051411		MCALLEN	TX		08/28/2013	4.500	175,150	0	0	0	0	0	400,221	12/31/2015
B3051412		MCALLEN	TX		08/28/2013	4.500	268,819	0	0	0	0	0	499,365	12/31/2015

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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
B3051413		MCALLEN	TX		08/28/2013	4.500	269,479	0	0	0	0	0	347,733	12/31/2015
B3051414		MCALLEN	TX		08/28/2013	4.500	505,304	0	0	0	0	0	820,854	12/31/2015
B3103105		MCALLEN	TX		01/23/2014	5.250	367,080	0	0	0	0	0	905,464	12/31/2015
B3103106		MCALLEN	TX		01/23/2014	5.250	294,320	0	0	0	0	0	882,968	12/31/2015
B3103107		MCALLEN	TX		01/23/2014	5.250	330,687	0	0	0	0	0	423,909	12/31/2015
B3103108		MCALLEN	TX		01/23/2014	5.250	1,481,544	0	0	0	0	0	1,735,707	12/31/2015
A2101402		MCKINNEY	TX		01/29/2003	6.500	44,711	0	0	0	0	0	623,220	12/31/2015
A4050603		MCKINNEY	TX		07/23/2004	6.125	175,244	0	0	0	0	0	1,668,000	12/31/2015
A7102407		MCKINNEY	TX		12/11/2007	6.125	383,083	0	0	0	0	0	674,220	12/31/2015
B4010805		MCKINNEY	TX		03/31/2014	5.625	593,996	0	0	0	0	0	928,796	12/31/2015
B4080701		MCKINNEY	TX		11/26/2014	4.625	879,393	0	0	0	0	0	1,239,354	12/31/2015
B4110302		MCKINNEY	TX		12/11/2014	4.875	1,854,902	0	0	0	0	0	3,097,519	12/31/2015
B5010905		MCKINNEY	TX		04/23/2015	4.625	541,116	0	0	0	0	0	1,000,716	12/31/2015
B5110303		MCKINNEY	TX		02/03/2016	4.375	409,973	0	0	0	0	0	678,720	02/03/2016
B0111102		MESQUITE	TX		01/21/2011	4.375	991,806	0	0	0	0	0	1,488,000	12/31/2015
B1020107		MESQUITE	TX		03/31/2011	6.000	856,075	0	0	0	0	0	1,039,380	12/31/2015
B3062605		MESQUITE	TX		09/30/2013	4.875	2,201,326	0	0	0	0	0	2,766,400	12/31/2015
A8060201		MIDLAND	TX		08/22/2008	7.000	182,096	0	0	0	0	0	585,225	12/31/2015
B1042701		MIDLAND	TX		07/29/2011	4.250	1,636,152	0	0	0	0	0	2,610,557	12/31/2015
B1042701-1		MIDLAND	TX		05/15/2015	4.250	432,932	0	0	0	0	0	690,763	12/31/2015
B3042201		MIDLAND	TX		07/02/2013	4.375	848,639	0	0	0	0	0	1,821,888	12/31/2015
B5092304		MIDLAND	TX		12/09/2015	4.375	2,092,314	0	0	0	0	0	3,342,703	12/31/2015
B6092802		MIDLAND	TX		12/09/2016	4.250	2,275,000	0	0	0	0	0	3,442,000	12/09/2016
B5082604		MILLSAP	TX		11/10/2015	4.750	1,521,221	0	0	0	0	0	2,173,980	12/31/2015
A5081002		MISSION	TX		12/31/2006	5.875	456,037	0	0	0	0	0	2,844,270	12/31/2015
B0041503	CF	MISSION	TX		06/04/2010	4.000	1,205,841	0	0	0	0	0	1,910,436	12/31/2015
B6020201		MISSION	TX		04/15/2016	4.375	1,832,199	0	0	0	0	0	2,485,400	04/15/2016
A5060101		MISSOURI CITY	TX		08/25/2005	5.500	575,750	0	0	0	0	0	3,398,255	12/31/2015
B2080201		MISSOURI CITY	TX		10/04/2012	4.875	260,064	0	0	0	0	0	679,644	12/31/2015
B2080302		MISSOURI CITY	TX		10/04/2012	4.875	663,559	0	0	0	0	0	1,318,603	12/31/2015
B2080303		MISSOURI CITY	TX		10/04/2012	4.875	512,723	0	0	0	0	0	1,279,616	12/31/2015
B5092501		MISSOURI CITY	TX		12/07/2015	5.125	1,310,512	0	0	0	0	0	1,780,842	12/31/2015
A7020202		NEW BRAUNFELS	TX		04/30/2007	6.500	335,431	0	0	0	0	0	602,820	12/31/2015
B0061106	CF	NEW CANEY	TX		08/31/2010	3.875	1,676,413	0	0	0	0	0	2,625,200	12/31/2015
A5062302		NORTH RICHLAND HILLS	TX		08/03/2005	4.750	213,506	0	0	0	0	0	388,620	12/31/2015
A8012405		NORTH RICHLAND HILLS	TX		03/26/2008	6.375	237,976	0	0	0	0	0	403,920	12/31/2015
B1040706	CF	NORTH RICHLAND HILLS	TX		06/30/2011	4.250	2,833,741	0	0	0	0	0	5,853,110	12/31/2015
B1122101		NORTH RICHLAND HILLS	TX		03/29/2012	4.750	1,279,116	0	0	0	0	0	1,964,489	12/31/2015
A7031902		ODESSA	TX		05/31/2007	6.125	201,299	0	0	0	0	0	449,820	12/31/2015
B2091203	CF	ODESSA	TX		04/30/2013	4.625	1,650,816	0	0	0	0	0	2,629,000	12/31/2015
B5062201		ORANGE	TX		10/16/2015	4.500	1,027,681	0	0	0	0	0	1,408,914	12/31/2015
B2092801		PALESTINE	TX		11/13/2012	4.750	1,089,555	0	0	0	0	0	1,692,238	12/31/2015
A5091304		PANTEGO	TX		12/31/2006	4.625	637,871	0	0	0	0	0	1,310,190	12/31/2015
B0120903		PARIS	TX		02/28/2011	6.875	717,935	0	0	0	0	0	1,204,110	12/31/2015
A9050101		PASADENA	TX		07/20/2009	4.250	873,047	0	0	0	0	0	2,739,211	12/31/2015
B0122801	CF	PASADENA	TX		02/17/2011	6.125	1,524,662	0	0	0	0	0	2,707,000	12/31/2015
B1041301	CF	PASADENA	TX		07/13/2011	6.250	1,118,725	0	0	0	0	0	2,229,744	12/31/2015
B1041511		PASADENA	TX		06/20/2011	6.375	469,065	0	0	0	0	0	935,360	12/31/2015
B3061402		PASADENA	TX		09/05/2013	4.750	1,685,216	0	0	0	0	0	2,792,468	12/31/2015
B4101601		PASADENA	TX		12/19/2014	4.625	694,408	0	0	0	0	0	963,815	12/31/2015
B6091904		PASADENA	TX		11/28/2016	4.375	418,125	0	0	0	0	0	750,618	11/28/2016
B4082902		PEARLAND	TX		12/19/2014	4.125	1,381,571	0	0	0	0	0	1,918,263	12/31/2015
B5062901		PEARLAND	TX		10/29/2015	5.000	373,576	0	0	0	0	0	534,573	12/31/2015
B2032201		PENITAS	TX		06/12/2012	5.500	768,589	0	0	0	0	0	1,092,366	12/31/2015
B0032510		PFLUGERVILLE	TX		06/03/2010	6.875	127,120	0	0	0	0	0	314,768	12/31/2015
B0081702		PFLUGERVILLE	TX		11/12/2010	6.375	348,809	0	0	0	0	0	660,000	12/31/2015
B6032304		PFLUGERVILLE	TX		08/01/2016	4.625	4,132,163	0	0	0	0	0	5,691,133	08/01/2016
B6081704		PFLUGERVILLE	TX		10/17/2016	4.000	2,239,236	0	0	0	0	0	2,991,230	10/17/2016
A5081003		PHARR	TX		11/03/2005	5.875	240,544	0	0	0	0	0	1,562,130	12/31/2015
A3031101		PLANO	TX		05/16/2003	6.500	236,343	0	0	0	0	0	638,280	12/31/2015
A5051802		PLANO	TX		09/14/2005	6.000	821,786	0	0	0	0	0	1,512,265	12/31/2015

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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
A8082703		PLANO	TX		11/05/2008	5.000	2,033,724	0	0	0	0	0	1,919,475	12/31/2015
A8090203		PLANO	TX		10/08/2008	5.000	919,854	0	0	0	0	0	892,800	12/31/2015
B1041402		PLANO	TX		06/23/2011	6.250	952,281	0	0	0	0	0	1,282,170	12/31/2015
B5090101		PLANO	TX		11/09/2015	4.500	376,226	0	0	0	0	0	986,670	12/31/2015
B5092305		PLANO	TX		11/30/2015	4.500	654,906	0	0	0	0	0	1,181,040	12/31/2015
A3011602		PLEASANTON	TX		03/25/2003	6.625	900,481	0	0	0	0	0	3,153,000	12/31/2015
B6050206		POINT	TX		06/30/2016	4.375	498,433	0	0	0	0	0	703,566	06/30/2016
A9120201		PORT ARTHUR	TX		02/17/2010	7.500	475,030	0	0	0	0	0	940,786	12/31/2015
B2021403		PORT ARTHUR	TX		04/25/2012	4.750	229,090	0	0	0	0	0	412,519	12/31/2015
B4021201		PORTER	TX		04/10/2014	4.750	697,076	0	0	0	0	0	937,380	12/31/2015
B6052602		RICHARDSON	TX		07/26/2016	4.125	2,384,545	0	0	0	0	0	3,218,418	07/26/2016
B2102502		RICHMOND	TX		01/22/2013	5.000	373,889	0	0	0	0	0	723,132	12/31/2015
B3102103		RICHMOND	TX		12/20/2013	4.250	272,954	0	0	0	0	0	448,026	12/31/2015
B5061802		Richwood	TX		08/27/2015	4.500	1,682,181	0	0	0	0	0	2,282,825	12/31/2015
B2040201	CF	ROANOKE	TX		05/31/2012	5.250	1,226,102	0	0	0	0	0	1,986,789	12/31/2015
B5022705		ROANOKE	TX		05/29/2015	4.000	1,197,840	0	0	0	0	0	1,717,404	12/31/2015
B5012803		ROCKPORT	TX		04/16/2015	4.250	668,651	0	0	0	0	0	1,153,974	12/31/2015
A8082507		ROCKWALL	TX		11/14/2008	7.000	773,655	0	0	0	0	0	1,805,760	12/31/2015
A7011706		ROSENBERG	TX		04/19/2007	6.125	445,132	0	0	0	0	0	672,180	12/31/2015
B2071605		ROSENBERG	TX		10/02/2012	4.875	231,804	0	0	0	0	0	455,184	12/31/2015
B3012402		ROSENBERG	TX		04/25/2013	5.125	373,707	0	0	0	0	0	788,441	12/31/2015
A6121805		ROUND ROCK	TX		02/16/2007	6.250	388,351	0	0	0	0	0	671,670	12/31/2015
A7080201		ROUND ROCK	TX		09/27/2007	6.500	203,902	0	0	0	0	0	319,260	12/31/2015
A8091702		ROUND ROCK	TX		11/20/2008	6.750	1,225,952	0	0	0	0	0	2,290,175	12/31/2015
A9042702		ROUND ROCK	TX		07/17/2009	7.875	555,509	0	0	0	0	0	1,189,125	12/31/2015
B0020901		ROUND ROCK	TX		03/29/2010	4.000	2,136,540	0	0	0	0	0	3,129,000	12/31/2015
B2040502		ROUND ROCK	TX		06/21/2012	5.375	510,823	0	0	0	0	0	981,882	12/31/2015
B2091004		ROUND ROCK	TX		11/28/2012	4.750	553,341	0	0	0	0	0	1,591,590	12/31/2015
B3010203		ROUND ROCK	TX		03/21/2013	4.750	437,949	0	0	0	0	0	712,140	12/31/2015
B3051401		ROUND ROCK	TX		08/21/2013	4.750	339,516	0	0	0	0	0	641,715	12/31/2015
B3102101		ROUND ROCK	TX		01/24/2014	4.875	3,238,829	0	0	0	0	0	5,298,750	12/31/2015
B4101009		ROUND ROCK	TX		01/07/2015	4.500	425,163	0	0	0	0	0	586,608	12/31/2015
B4122910		ROUND ROCK	TX		03/10/2015	3.750	459,652	0	0	0	0	0	1,218,360	12/31/2015
B5032301		ROUND ROCK	TX		05/18/2015	4.250	1,009,984	0	0	0	0	0	1,360,320	12/31/2015
B5111001		ROUND ROCK	TX		01/28/2016	4.375	616,659	0	0	0	0	0	841,522	01/28/2016
B6030402		ROUND ROCK	TX		06/08/2016	4.250	1,782,551	0	0	0	0	0	2,400,948	06/08/2016
A9050402		ROWLETT	TX		06/29/2009	4.250	545,610	0	0	0	0	0	1,133,255	12/31/2015
B5121001		ROWLETT	TX		03/01/2016	4.250	2,998,735	0	0	0	0	0	4,153,800	03/01/2016
A8091202		SACHSE	TX		11/20/2008	6.875	505,542	0	0	0	0	0	968,345	12/31/2015
A7011707		SAN ANGELO	TX		04/09/2007	6.125	967,711	0	0	0	0	0	1,597,320	12/31/2015
A8060202		SAN ANGELO	TX		08/19/2008	7.000	271,546	0	0	0	0	0	513,958	12/31/2015
A2120302		SAN ANTONIO	TX		02/14/2003	6.875	37,850	0	0	0	0	0	373,140	12/31/2015
A3072201		SAN ANTONIO	TX		12/31/2006	6.875	438,721	0	0	0	0	0	2,444,940	12/31/2015
A4021906		SAN ANTONIO	TX		04/28/2004	6.000	152,239	0	0	0	0	0	952,000	12/31/2015
A4041401		SAN ANTONIO	TX		08/04/2004	5.875	207,029	0	0	0	0	0	1,782,000	12/31/2015
A4041601		SAN ANTONIO	TX		06/15/2004	4.250	238,475	0	0	0	0	0	1,817,000	12/31/2015
A4042303		SAN ANTONIO	TX		12/31/2006	6.500	563,512	0	0	0	0	0	1,826,310	12/31/2015
A4062901		SAN ANTONIO	TX		12/31/2006	6.500	314,421	0	0	0	0	0	590,685	12/31/2015
A40629013		SAN ANTONIO	TX		12/31/2006	6.750	570,035	0	0	0	0	0	1,070,895	12/31/2015
A4091402	CF	SAN ANTONIO	TX		11/29/2004	6.250	1,322,444	0	0	0	0	0	4,192,000	12/31/2015
A4091403		SAN ANTONIO	TX		11/29/2004	6.250	730,641	0	0	0	0	0	1,911,480	12/31/2015
A5030103		SAN ANTONIO	TX		05/13/2005	6.250	426,812	0	0	0	0	0	1,212,780	12/31/2015
A5052404		SAN ANTONIO	TX		07/12/2005	4.500	397,662	0	0	0	0	0	407,490	12/31/2015
A5071503		SAN ANTONIO	TX		09/26/2005	5.750	136,768	0	0	0	0	0	433,000	12/31/2015
A5110902		SAN ANTONIO	TX		01/17/2006	6.375	625,462	0	0	0	0	0	921,100	12/31/2015
A6041101		SAN ANTONIO	TX		12/31/2006	6.875	109,106	0	0	0	0	0	173,747	12/31/2015
A6073101		SAN ANTONIO	TX		10/04/2006	6.500	179,064	0	0	0	0	0	1,995,120	12/31/2015
A6110610		SAN ANTONIO	TX		12/20/2006	6.125	235,045	0	0	0	0	0	1,616,190	12/31/2015
A6112803		SAN ANTONIO	TX		04/30/2007	6.500	699,605	0	0	0	0	0	1,655,970	12/31/2015
A7010401		SAN ANTONIO	TX		03/02/2007	6.250	219,598	0	0	0	0	0	745,110	12/31/2015
A7021301		SAN ANTONIO	TX		04/24/2007	6.000	310,834	0	0	0	0	0	772,650	12/31/2015

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
A7022102		SAN ANTONIO	TX		05/04/2007	6.000	635,650	0	0	0	0	0	3,089,070	12/31/2015
A7040903		SAN ANTONIO	TX		06/11/2007	6.000	207,812	0	0	0	0	0	896,070	12/31/2015
A7072703		SAN ANTONIO	TX		09/20/2007	6.625	808,875	0	0	0	0	0	1,184,756	12/31/2015
A7090404		SAN ANTONIO	TX		11/13/2007	6.500	2,212,827	0	0	0	0	0	2,553,060	12/31/2015
A7121202		SAN ANTONIO	TX		01/31/2008	6.500	394,727	0	0	0	0	0	728,280	12/31/2015
A8011001		SAN ANTONIO	TX		03/07/2008	6.125	327,196	0	0	0	0	0	582,364	12/31/2015
A8021204		SAN ANTONIO	TX		07/01/2008	6.125	547,335	0	0	0	0	0	1,481,040	12/31/2015
A8022703		SAN ANTONIO	TX		05/09/2008	6.125	253,173	0	0	0	0	0	363,620	12/31/2015
A9032303		SAN ANTONIO	TX		05/21/2009	4.500	671,970	0	0	0	0	0	962,025	12/31/2015
B0030501		SAN ANTONIO	TX		05/10/2010	3.750	1,076,742	0	0	0	0	0	2,213,508	12/31/2015
B0051101	CF	SAN ANTONIO	TX		06/16/2010	6.500	1,361,796	0	0	0	0	0	4,487,450	12/31/2015
B0080607		SAN ANTONIO	TX		10/25/2010	4.250	134,246	0	0	0	0	0	240,642	12/31/2015
B1041501	CF	SAN ANTONIO	TX		06/16/2011	6.125	1,531,292	0	0	0	0	0	2,105,350	12/31/2015
B1060901		SAN ANTONIO	TX		08/10/2011	4.125	829,023	0	0	0	0	0	1,283,546	12/31/2015
B1101902		SAN ANTONIO	TX		01/30/2012	5.625	1,033,738	0	0	0	0	0	2,103,464	12/31/2015
B2020101		SAN ANTONIO	TX		03/27/2012	4.875	1,213,323	0	0	0	0	0	1,804,969	12/31/2015
B2022808	CF	SAN ANTONIO	TX		05/08/2012	4.845	1,184,202	0	0	0	0	0	2,290,596	12/31/2015
B2022809	CF	SAN ANTONIO	TX		05/08/2012	4.845	1,393,223	0	0	0	0	0	2,411,808	12/31/2015
B2030702		SAN ANTONIO	TX		06/19/2012	4.500	451,744	0	0	0	0	0	737,384	12/31/2015
B2040503		SAN ANTONIO	TX		06/21/2012	5.500	358,184	0	0	0	0	0	620,730	12/31/2015
B2041101		SAN ANTONIO	TX		06/06/2012	4.875	497,482	0	0	0	0	0	601,611	12/31/2015
B2042402		SAN ANTONIO	TX		07/11/2012	5.375	194,366	0	0	0	0	0	330,416	12/31/2015
B2060801		SAN ANTONIO	TX		08/14/2012	5.000	717,502	0	0	0	0	0	1,195,051	12/31/2015
B2061403	CF	SAN ANTONIO	TX		09/25/2012	4.750	1,898,053	0	0	0	0	0	2,910,951	12/31/2015
B2082702	CF	SAN ANTONIO	TX		10/30/2012	5.000	1,961,634	0	0	0	0	0	2,763,914	12/31/2015
B2092802		SAN ANTONIO	TX		11/20/2012	4.750	645,598	0	0	0	0	0	1,259,720	12/31/2015
B2092803		SAN ANTONIO	TX		11/20/2012	5.250	247,853	0	0	0	0	0	455,070	12/31/2015
B2101809		SAN ANTONIO	TX		12/21/2012	5.625	302,056	0	0	0	0	0	509,082	12/31/2015
B3021102		SAN ANTONIO	TX		05/03/2013	4.625	574,269	0	0	0	0	0	998,254	12/31/2015
B3021103		SAN ANTONIO	TX		05/03/2013	4.500	1,056,064	0	0	0	0	0	1,778,694	12/31/2015
B3022801		SAN ANTONIO	TX		05/13/2013	4.500	256,645	0	0	0	0	0	479,104	12/31/2015
B3022802		SAN ANTONIO	TX		05/13/2013	4.500	531,206	0	0	0	0	0	992,802	12/31/2015
B3031301		SAN ANTONIO	TX		05/23/2013	4.500	388,558	0	0	0	0	0	758,591	12/31/2015
B3032901		SAN ANTONIO	TX		06/10/2013	4.500	1,069,503	0	0	0	0	0	1,570,925	12/31/2015
B3040101		SAN ANTONIO	TX		05/31/2013	4.750	1,325,077	0	0	0	0	0	1,905,012	12/31/2015
B3050104		SAN ANTONIO	TX		07/18/2013	4.375	555,701	0	0	0	0	0	549,980	12/31/2015
B3052005		SAN ANTONIO	TX		08/07/2013	4.500	560,430	0	0	0	0	0	1,115,018	12/31/2015
B3070201		SAN ANTONIO	TX		09/23/2013	5.000	508,764	0	0	0	0	0	1,076,236	12/31/2015
B3070202		SAN ANTONIO	TX		09/24/2013	5.000	371,423	0	0	0	0	0	1,018,248	12/31/2015
B3100301		SAN ANTONIO	TX		11/26/2013	5.250	466,511	0	0	0	0	0	1,772,766	12/31/2015
B4050704		SAN ANTONIO	TX		07/15/2014	4.750	884,129	0	0	0	0	0	1,283,142	12/31/2015
B4080401		SAN ANTONIO	TX		11/20/2014	4.625	534,398	0	0	0	0	0	866,946	12/31/2015
B4080402		SAN ANTONIO	TX		11/17/2014	4.625	208,003	0	0	0	0	0	275,058	12/31/2015
B4102203		SAN ANTONIO	TX		12/11/2014	4.375	1,225,265	0	0	0	0	0	1,625,421	12/31/2015
B5080701		SAN ANTONIO	TX		10/20/2015	4.625	942,446	0	0	0	0	0	1,297,998	12/31/2015
B5092401		SAN ANTONIO	TX		01/14/2016	4.375	1,304,202	0	0	0	0	0	1,881,462	01/14/2016
B5092402		SAN ANTONIO	TX		12/09/2015	4.500	659,456	0	0	0	0	0	1,033,102	12/31/2015
B6010404		SAN ANTONIO	TX		02/29/2016	4.375	289,052	0	0	0	0	0	550,200	02/29/2016
B6010804		SAN ANTONIO	TX		03/15/2016	4.375	1,999,700	0	0	0	0	0	2,714,600	03/15/2016
B6010805		SAN ANTONIO	TX		03/15/2016	4.375	551,638	0	0	0	0	0	748,300	03/15/2016
B6011501		SAN ANTONIO	TX		03/22/2016	4.500	517,303	0	0	0	0	0	1,113,700	03/22/2016
B6100601		SAN ANTONIO	TX		11/30/2016	4.125	414,780	0	0	0	0	0	556,943	11/30/2016
B6100602		SAN ANTONIO	TX		11/30/2016	4.000	347,880	0	0	0	0	0	480,342	11/30/2016
B0041502		SAN JUAN	TX		06/04/2010	4.000	1,011,345	0	0	0	0	0	1,855,414	12/31/2015
B0061005		SAN MARCOS	TX		08/20/2010	6.375	214,650	0	0	0	0	0	413,863	12/31/2015
B4111003		SAN MARCOS	TX		01/26/2015	4.500	1,637,373	0	0	0	0	0	2,335,120	12/31/2015
B5072002		SAN MARCOS	TX		09/11/2015	5.125	693,155	0	0	0	0	0	948,560	12/31/2015
B0081601		SAN SABA	TX		10/26/2010	5.250	968,241	0	0	0	0	0	1,109,978	08/31/2016
B1052304	CF	SCHERTZ	TX		08/18/2011	6.500	3,936,298	0	0	0	0	0	7,173,606	12/31/2015
A6120603		SEGUIN	TX		03/29/2007	6.000	384,813	0	0	0	0	0	673,200	12/31/2015
A9021204		SEGUIN	TX		04/16/2009	7.125	348,670	0	0	0	0	0	1,022,172	12/31/2015

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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
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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
B4111301		SEMINOLE	TX		02/27/2015	4.375	942,593	0	0	0	0	0	1,370,872	12/31/2015
B3102301		SHENANDOAH	TX		01/14/2014	4.500	855,393	0	0	0	0	0	1,265,336	12/31/2015
A9042001		SHERMAN	TX		07/01/2009	7.625	423,722	0	0	0	0	0	977,676	12/31/2015
A8093009		SOUTH HOUSTON	TX		11/24/2008	4.625	627,913	0	0	0	0	0	1,013,535	12/31/2015
B2021503		SOUTHLAKE	TX		03/29/2012	5.000	487,829	0	0	0	0	0	1,314,445	12/31/2015
B2021504		SOUTHLAKE	TX		03/29/2012	5.000	579,313	0	0	0	0	0	1,418,930	12/31/2015
A5022203		SPRING	TX		05/19/2005	5.875	117,158	0	0	0	0	0	434,010	12/31/2015
A7012301		SPRING	TX		06/21/2007	6.000	294,833	0	0	0	0	0	972,570	12/31/2015
A7040202		SPRING	TX		06/29/2007	6.250	1,089,409	0	0	0	0	0	1,801,000	12/31/2015
A7050301		SPRING	TX		07/20/2007	6.375	257,593	0	0	0	0	0	461,040	12/31/2015
A7052107		SPRING	TX		07/25/2007	6.500	786,101	0	0	0	0	0	1,629,960	12/31/2015
A8020701		SPRING	TX		04/22/2008	4.250	766,336	0	0	0	0	0	1,371,200	12/31/2015
A8022206		SPRING	TX		05/12/2008	4.500	638,305	0	0	0	0	0	965,841	12/31/2015
A8033105		SPRING	TX		06/17/2008	6.500	972,111	0	0	0	0	0	1,324,343	12/31/2015
A8090312		SPRING	TX		11/19/2008	6.750	896,517	0	0	0	0	0	1,457,775	12/31/2015
B1031401		SPRING	TX		05/05/2011	6.625	610,075	0	0	0	0	0	1,066,932	12/31/2015
B1082201		SPRING	TX		10/31/2011	5.500	775,559	0	0	0	0	0	1,233,936	12/31/2015
B2050210		SPRING	TX		06/28/2012	5.000	855,948	0	0	0	0	0	1,073,952	12/31/2015
B3010301		SPRING	TX		03/21/2013	4.750	494,787	0	0	0	0	0	1,057,440	12/31/2015
B3011602		SPRING	TX		03/08/2013	4.250	1,129,130	0	0	0	0	0	1,661,884	12/31/2015
B4102202		SPRING	TX		02/03/2015	4.375	1,136,492	0	0	0	0	0	1,626,150	12/31/2015
B4111001		SPRING	TX		02/06/2015	4.000	248,060	0	0	0	0	0	402,930	12/31/2015
B5020903		SPRING	TX		03/18/2015	3.875	950,129	0	0	0	0	0	1,292,720	12/31/2015
B5020904		SPRING	TX		03/18/2015	3.875	1,349,143	0	0	0	0	0	1,928,680	12/31/2015
B5111801		SPRING	TX		03/03/2016	4.875	1,346,050	0	0	0	0	0	1,825,600	03/03/2016
B6010602		SPRING	TX		04/04/2016	4.625	2,350,075	0	0	0	0	0	3,378,920	04/04/2016
A7092102		SPRING BRANCH	TX		11/19/2007	6.375	674,896	0	0	0	0	0	785,910	12/31/2015
A7060103		STAFFORD	TX		08/15/2007	6.375	350,864	0	0	0	0	0	699,720	12/31/2015
A8060402		STAFFORD	TX		08/18/2008	4.125	209,149	0	0	0	0	0	332,668	12/31/2015
A9042309	CF	STAFFORD	TX		06/25/2009	7.125	3,046,749	0	0	0	0	0	5,072,090	12/31/2015
B4091101		STAFFORD	TX		12/05/2014	4.500	542,360	0	0	0	0	0	751,825	12/31/2015
A4031006		SUGAR LAND	TX		05/25/2004	5.625	229,881	0	0	0	0	0	1,606,000	12/31/2015
B1062001		SUGAR LAND	TX		09/26/2011	5.750	965,510	0	0	0	0	0	1,795,882	12/31/2015
B6032803		SUGAR LAND	TX		06/01/2016	4.500	5,084,871	0	0	0	0	0	6,884,730	06/01/2016
W5070801		SUGAR LAND	TX		08/28/2015	6.750	2,564,789	0	0	0	0	0	3,889,814	12/31/2015
W5070801A		SUGAR LAND	TX		10/01/2016	7.375	56,828	0	0	0	0	0	86,186	12/31/2015
B0062805		SUNNYVALE	TX		10/07/2010	4.125	216,887	0	0	0	0	0	362,007	12/31/2015
B2032701		SUNNYVALE	TX		06/13/2012	4.875	502,070	0	0	0	0	0	693,600	12/31/2015
B1011201		TEXAS CITY	TX		03/31/2011	6.250	1,111,063	0	0	0	0	0	2,694,840	12/31/2015
B6041303		THE COLONY	TX		06/10/2016	4.875	1,834,487	0	0	0	0	0	2,950,488	06/10/2016
B6060602		THE COLONY	TX		08/05/2016	4.375	502,944	0	0	0	0	0	1,383,588	08/05/2016
A3051303		THE WOODLANDS	TX		07/30/2003	6.375	319,875	0	0	0	0	0	1,043,000	12/31/2015
A6100602		THE WOODLANDS	TX		12/06/2006	6.250	455,605	0	0	0	0	0	1,673,080	12/31/2015
A5080502		TOMBALL	TX		11/10/2005	6.375	474,515	0	0	0	0	0	821,440	12/31/2015
A7021901		TOMBALL	TX		05/03/2007	6.375	215,736	0	0	0	0	0	626,790	12/31/2015
A7032004		TOMBALL	TX		06/05/2007	6.375	288,044	0	0	0	0	0	465,120	12/31/2015
B1081505		TOMBALL	TX		11/14/2011	5.625	760,979	0	0	0	0	0	1,141,932	12/31/2015
B2021401		TOMBALL	TX		04/24/2012	4.875	286,184	0	0	0	0	0	462,500	12/31/2015
B4111402		TOMBALL	TX		01/28/2015	4.250	548,108	0	0	0	0	0	639,936	12/31/2015
B4121803		TOMBALL	TX		03/12/2015	4.500	375,378	0	0	0	0	0	566,800	12/31/2015
B6050502		TOMBALL	TX		07/07/2016	4.125	3,139,648	0	0	0	0	0	4,217,265	07/07/2016
A8082506		TYLER	TX		11/14/2008	6.625	371,130	0	0	0	0	0	941,355	12/31/2015
B1101001		TYLER	TX		01/27/2012	5.650	585,740	0	0	0	0	0	868,084	12/31/2015
B5050604		TYLER	TX		07/28/2015	5.000	1,304,400	0	0	0	0	0	2,011,712	12/31/2015
B3081902		UNIVERSAL CITY	TX		10/22/2013	5.125	318,850	0	0	0	0	0	440,456	12/31/2015
A9050102		UVALDE	TX		07/20/2009	4.250	741,108	0	0	0	0	0	1,794,265	12/31/2015
B1041503		VICTORIA	TX		06/30/2011	6.125	329,592	0	0	0	0	0	729,170	12/31/2015
B2031403	CF	VICTORIA	TX		05/24/2012	5.500	1,687,258	0	0	0	0	0	2,745,141	12/31/2015
B2062903		VICTORIA	TX		09/28/2012	5.375	667,358	0	0	0	0	0	1,694,555	12/31/2015
B3070203		VICTORIA	TX		09/25/2013	5.000	252,119	0	0	0	0	0	684,152	12/31/2015
A3082901		WACO	TX		11/17/2003	6.875	177,938	0	0	0	0	0	1,480,530	12/31/2015

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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
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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
A7031905		WACO	TX		05/17/2007	6.375	612,327	0	0	0	0	0	810,900	12/31/2015
B1102001		WACO	TX		12/29/2011	6.250	489,398	0	0	0	0	0	1,048,124	12/31/2015
A7013007		WEATHERFORD	TX		04/05/2007	6.125	468,914	0	0	0	0	0	820,590	12/31/2015
A8111401		WEATHERFORD	TX		01/22/2009	7.250	641,168	0	0	0	0	0	1,487,160	12/31/2015
A7022006		WEBSTER	TX		05/09/2007	6.250	420,127	0	0	0	0	0	834,360	12/31/2015
B2050701	CF	WEBSTER	TX		08/01/2012	4.750	3,949,995	0	0	0	0	0	6,870,552	12/31/2015
B3092501		WEBSTER	TX		11/25/2013	4.875	1,042,139	0	0	0	0	0	1,413,414	12/31/2015
B6091903		WEBSTER	TX		11/23/2016	4.125	334,500	0	0	0	0	0	767,678	11/23/2016
B0041501	CF	WESLACO	TX		06/04/2010	4.000	1,205,841	0	0	0	0	0	2,358,730	12/31/2015
B2122002		WESLACO	TX		03/08/2013	4.875	1,085,017	0	0	0	0	0	2,924,850	12/31/2015
A4091701		WHITE SETTLEMENT	TX		11/22/2004	5.000	364,923	0	0	0	0	0	1,061,000	12/31/2015
A6030904		WHITE SETTLEMENT	TX		12/31/2006	6.250	374,213	0	0	0	0	0	538,688	12/31/2015
A8030701		WICHITA FALLS	TX		05/19/2008	6.625	212,482	0	0	0	0	0	297,275	12/31/2015
B2091305		WICHITA FALLS	TX		12/19/2012	5.375	327,401	0	0	0	0	0	537,642	12/31/2015
B4022401		WICHITA FALLS	TX		05/30/2014	4.500	1,168,277	0	0	0	0	0	1,727,880	12/31/2015
B5022301		WICHITA FALLS	TX		03/24/2015	4.375	4,301,433	0	0	0	0	0	5,814,640	12/31/2015
A2051307		AMERICAN FORK	UT		08/01/2002	5.000	1,463,100	0	0	0	0	0	3,240,000	12/31/2015
A8042101		AMERICAN FORK	UT		07/11/2008	6.625	514,101	0	0	0	0	0	846,365	12/31/2015
B2052201		AMERICAN FORK	UT		08/23/2012	4.750	817,227	0	0	0	0	0	1,375,855	12/31/2015
A7111901		BOUNTIFUL	UT		01/14/2008	6.500	181,277	0	0	0	0	0	332,408	12/31/2015
A9111702		BOUNTIFUL	UT		01/15/2010	7.750	347,623	0	0	0	0	0	833,448	12/31/2015
B5042201		BRIGHAM CITY	UT		07/16/2015	3.875	931,923	0	0	0	0	0	1,270,048	12/31/2015
B4121503		CEDAR CITY	UT		01/30/2015	5.250	561,651	0	0	0	0	0	837,408	12/31/2015
A8052902		CENTERVILLE	UT		08/27/2008	6.625	225,296	0	0	0	0	0	461,040	12/31/2015
A2090605		CLEARFIELD	UT		11/25/2002	6.625	45,271	0	0	0	0	0	880,770	12/31/2015
A7082802		CLEARFIELD	UT		10/26/2007	6.625	285,155	0	0	0	0	0	313,421	12/31/2015
A9113007		CLEARFIELD	UT		02/11/2010	7.375	280,604	0	0	0	0	0	592,614	12/31/2015
B5031203		CLEARFIELD	UT		04/28/2015	4.125	1,619,116	0	0	0	0	0	2,320,230	12/31/2015
B5050802		CLEARFIELD	UT		07/29/2015	4.375	623,123	0	0	0	0	0	703,824	12/31/2015
B5050804		CLEARFIELD	UT		07/29/2015	4.375	1,174,196	0	0	0	0	0	2,122,480	12/31/2015
A8090405		CLINTON	UT		11/12/2008	4.750	846,885	0	0	0	0	0	1,319,060	12/31/2015
B5042202		CLINTON	UT		07/01/2015	4.500	1,935,810	0	0	0	0	0	2,677,696	12/31/2015
A7121303		DRAPER	UT		03/13/2008	6.375	263,860	0	0	0	0	0	323,825	12/31/2015
A3011503		FARMINGTON	UT		03/14/2003	6.500	362,383	0	0	0	0	0	1,046,520	12/31/2015
A6101006		HEBER	UT		12/13/2006	6.250	3,379	0	0	0	0	0	604,560	12/31/2015
A3061101		HOLLADAY	UT		08/14/2003	6.250	114,015	0	0	0	0	0	606,100	12/31/2015
A7120709		HYDE PARK	UT		02/21/2008	6.375	209,852	0	0	0	0	0	412,080	12/31/2015
A7120710		HYDE PARK	UT		02/21/2008	6.375	197,490	0	0	0	0	0	281,520	12/31/2015
A7120711		HYDE PARK	UT		02/21/2008	6.375	176,377	0	0	0	0	0	239,700	12/31/2015
A6101005		KAYSVILLE	UT		12/28/2006	6.250	662,292	0	0	0	0	0	1,279,740	12/31/2015
A6101107		KAYSVILLE	UT		12/13/2006	6.625	380,819	0	0	0	0	0	1,178,760	12/31/2015
A7102303		KAYSVILLE	UT		01/17/2008	6.125	111,545	0	0	0	0	0	330,067	12/31/2015
A7072608		LAYTON	UT		10/03/2007	6.500	193,017	0	0	0	0	0	226,547	12/31/2015
A8052903		LAYTON	UT		08/22/2008	6.500	224,510	0	0	0	0	0	335,070	12/31/2015
B2021302		LAYTON	UT		03/28/2012	5.250	894,900	0	0	0	0	0	1,826,504	12/31/2015
B6062103		LAYTON	UT		10/04/2016	4.125	2,409,389	0	0	0	0	0	3,218,430	10/04/2016
A6013103		LEHI	UT		12/31/2006	6.125	137,083	0	0	0	0	0	355,557	12/31/2015
B1112502		LEHI	UT		02/29/2012	5.000	885,225	0	0	0	0	0	1,226,720	12/31/2015
A5041502		LINDON	UT		06/30/2005	6.125	246,347	0	0	0	0	0	298,350	12/31/2015
A7120418		LINDON	UT		03/27/2008	6.125	328,879	0	0	0	0	0	372,463	12/31/2015
A8021301		LINDON	UT		04/15/2008	6.375	301,672	0	0	0	0	0	323,304	12/31/2015
A7091001		LOGAN	UT		11/20/2007	6.625	207,848	0	0	0	0	0	172,706	12/31/2015
A7122103		LOGAN	UT		03/12/2008	6.250	375,437	0	0	0	0	0	555,926	12/31/2015
A8081905		LOGAN	UT		10/24/2008	6.625	391,617	0	0	0	0	0	558,992	12/31/2015
B0071503		LOGAN	UT		09/29/2010	6.500	692,689	0	0	0	0	0	1,039,000	12/31/2015
B3062104		LOGAN	UT		09/30/2013	5.000	1,262,775	0	0	0	0	0	2,953,132	12/31/2015
A4072602		MIDVALE	UT		09/30/2004	6.375	227,766	0	0	0	0	0	1,852,000	12/31/2015
A7122003		MIDVALE	UT		02/08/2008	7.000	641,279	0	0	0	0	0	611,495	12/31/2015
B1083010		MIDVALE	UT		01/31/2012	6.000	607,173	0	0	0	0	0	934,472	12/31/2015
A4030915		MONTICELLO	UT		06/30/2004	5.625	240,685	0	0	0	0	0	2,605,000	12/31/2015
B3070806		MURRAY	UT		10/02/2013	5.000	376,682	0	0	0	0	0	442,659	12/31/2015

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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
B3103004		MURRAY	UT		12/17/2013	4.875	999,422	0	0	0	0	0	1,524,570	12/31/2015
B4011002		MURRAY	UT		02/28/2014	5.000	553,893	0	0	0	0	0	1,651,584	12/31/2015
B4042804		MURRAY	UT		07/15/2014	4.000	799,111	0	0	0	0	0	1,449,946	12/31/2015
A7053003		NORTH SALT LAKE	UT		07/17/2007	6.250	184,800	0	0	0	0	0	258,539	12/31/2015
A7060701		NORTH SALT LAKE	UT		08/22/2007	6.750	450,296	0	0	0	0	0	468,180	12/31/2015
A7110601		NORTH SALT LAKE	UT		01/29/2008	6.375	168,379	0	0	0	0	0	317,062	12/31/2015
A7010302		OGDEN	UT		03/21/2007	5.000	405,293	0	0	0	0	0	639,030	12/31/2015
A7013104		OGDEN	UT		03/30/2007	6.125	182,149	0	0	0	0	0	74,460	12/31/2015
A7032211		OGDEN	UT		05/24/2007	5.250	216,881	0	0	0	0	0	294,270	12/31/2015
A7060705		OGDEN	UT		08/09/2007	4.625	207,481	0	0	0	0	0	348,840	12/31/2015
A8022017		OGDEN	UT		05/30/2008	6.250	206,356	0	0	0	0	0	236,431	12/31/2015
B3021101		OGDEN	UT		04/22/2013	4.125	946,043	0	0	0	0	0	2,390,403	12/31/2015
B5050509		OGDEN	UT		09/01/2015	4.375	777,073	0	0	0	0	0	1,266,995	12/31/2015
A5091505		OREM	UT		12/31/2006	6.000	216,941	0	0	0	0	0	516,120	12/31/2015
A7031503		OREM	UT		05/04/2007	6.250	303,235	0	0	0	0	0	385,050	12/31/2015
B3010801		OREM	UT		03/07/2013	5.000	494,904	0	0	0	0	0	1,332,738	12/31/2015
B4073102		OREM	UT		10/17/2014	4.625	376,860	0	0	0	0	0	649,140	12/31/2015
B5022003		OREM	UT		03/31/2015	4.125	998,937	0	0	0	0	0	1,456,520	12/31/2015
B5041407		OREM	UT		06/26/2015	4.125	1,169,492	0	0	0	0	0	1,776,015	12/31/2015
B6032201		PARK CITY	UT		08/10/2016	4.250	1,436,839	0	0	0	0	0	1,970,980	08/10/2016
B6041305		PARK CITY	UT		06/30/2016	4.125	7,038,482	0	0	0	0	0	11,555,046	12/06/2016
A5042002		PAYSON	UT		07/22/2005	6.250	290,688	0	0	0	0	0	761,000	12/31/2015
B3041904		PAYSON	UT		07/11/2013	4.375	265,197	0	0	0	0	0	564,192	12/31/2015
B3110605		PAYSON	UT		03/27/2014	5.125	4,927,115	0	0	0	0	0	9,075,968	12/31/2015
B3052006		PROVO	UT		08/20/2013	4.375	616,825	0	0	0	0	0	1,108,080	12/31/2015
B3052007		PROVO	UT		08/20/2013	4.375	454,503	0	0	0	0	0	812,106	12/31/2015
B4111401		RICHFIELD	UT		04/01/2015	5.125	804,298	0	0	0	0	0	1,373,448	12/31/2015
A9092504		RIVERTON	UT		11/10/2009	4.250	373,886	0	0	0	0	0	267,903	12/31/2015
B1082204		RIVERTON	UT		09/30/2011	5.750	885,040	0	0	0	0	0	1,378,256	12/31/2015
B6061602		RIVERTON	UT		08/22/2016	4.125	1,012,865	0	0	0	0	0	1,580,108	08/22/2016
A7082803		ROY	UT		10/26/2007	6.625	420,789	0	0	0	0	0	379,486	12/31/2015
A8081404		ROY	UT		10/27/2008	6.875	372,217	0	0	0	0	0	877,500	12/31/2015
A9111701		ROY	UT		01/22/2010	7.750	475,680	0	0	0	0	0	1,056,242	12/31/2015
A3030302		SALT LAKE CITY	UT		06/09/2003	6.500	114,720	0	0	0	0	0	732,360	12/31/2015
A3102901		SALT LAKE CITY	UT		01/09/2004	6.500	53,849	0	0	0	0	0	582,420	12/31/2015
A4042204		SALT LAKE CITY	UT		07/13/2004	6.250	214,134	0	0	0	0	0	1,477,000	12/31/2015
A5040402		SALT LAKE CITY	UT		05/31/2005	6.500	144,940	0	0	0	0	0	396,780	12/31/2015
A6102704		SALT LAKE CITY	UT		01/22/2007	6.250	355,416	0	0	0	0	0	419,730	12/31/2015
A7040205		SALT LAKE CITY	UT		07/12/2007	5.000	181,595	0	0	0	0	0	298,075	12/31/2015
A7040206		SALT LAKE CITY	UT		07/12/2007	5.000	164,298	0	0	0	0	0	278,047	12/31/2015
A7071602		SALT LAKE CITY	UT		10/24/2007	6.625	364,522	0	0	0	0	0	566,238	12/31/2015
A7072606		SALT LAKE CITY	UT		10/10/2007	6.600	606,749	0	0	0	0	0	859,631	12/31/2015
A7100901		SALT LAKE CITY	UT		12/20/2007	6.250	264,923	0	0	0	0	0	2,161,380	12/31/2015
A7111902		SALT LAKE CITY	UT		01/24/2008	6.250	183,002	0	0	0	0	0	286,110	12/31/2015
A7112006		SALT LAKE CITY	UT		02/05/2008	6.375	547,246	0	0	0	0	0	1,517,163	12/31/2015
A8011703		SALT LAKE CITY	UT		04/18/2008	4.375	408,753	0	0	0	0	0	949,625	12/31/2015
A8021505		SALT LAKE CITY	UT		04/28/2008	4.375	377,143	0	0	0	0	0	632,800	12/31/2015
A8021902		SALT LAKE CITY	UT		05/07/2008	6.125	582,413	0	0	0	0	0	635,375	12/31/2015
A8082503		SALT LAKE CITY	UT		10/01/2008	6.750	376,506	0	0	0	0	0	3,003,660	12/31/2015
B1032504		SALT LAKE CITY	UT		07/29/2011	4.125	269,562	0	0	0	0	0	928,158	12/31/2015
B1110803		SALT LAKE CITY	UT		12/29/2011	5.625	538,072	0	0	0	0	0	1,248,368	12/31/2015
B2041203		SALT LAKE CITY	UT		06/22/2012	4.750	399,810	0	0	0	0	0	750,816	12/31/2015
B2110503		SALT LAKE CITY	UT		12/27/2012	5.125	288,351	0	0	0	0	0	634,746	12/31/2015
B3040102		SALT LAKE CITY	UT		06/13/2013	4.375	497,063	0	0	0	0	0	857,150	12/31/2015
B3052008		SALT LAKE CITY	UT		08/28/2013	4.625	781,454	0	0	0	0	0	1,558,602	12/31/2015
B3062403		SALT LAKE CITY	UT		08/28/2013	4.875	676,389	0	0	0	0	0	1,191,915	12/31/2015
B4030301		SALT LAKE CITY	UT		05/28/2014	4.125	239,632	0	0	0	0	0	1,275,510	12/31/2015
B4121804		SALT LAKE CITY	UT		05/11/2015	4.500	521,412	0	0	0	0	0	786,762	12/31/2015
B5051903		SALT LAKE CITY	UT		07/22/2015	4.500	2,002,572	0	0	0	0	0	3,664,288	12/31/2015
A5030304		SANDY	UT		05/17/2005	4.250	144,031	0	0	0	0	0	551,310	12/31/2015
A7052304		SANDY	UT		08/07/2007	6.375	419,513	0	0	0	0	0	739,500	12/31/2015

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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
A7092114		SANDY	UT		12/19/2007	6.375	332,259	0	0	0	0	0	340,170	12/31/2015
B1032505	CF	SOUTH JORDAN	UT		05/25/2011	6.500	1,253,568	0	0	0	0	0	2,127,000	12/31/2015
B2032202		SOUTH JORDAN	UT		06/15/2012	5.375	806,600	0	0	0	0	0	1,172,556	12/31/2015
B3031311		SOUTH JORDAN	UT		05/30/2013	4.250	492,212	0	0	0	0	0	771,457	12/31/2015
B5122801		SOUTH SALT LAKE CITY	UT		02/01/2016	4.375	908,458	0	0	0	0	0	1,444,800	02/01/2016
B2031604		SPANISH FORK	UT		06/11/2012	5.250	952,862	0	0	0	0	0	1,413,720	12/31/2015
B6040401		SPANISH FORK	UT		06/16/2016	4.375	1,073,547	0	0	0	0	0	1,476,018	06/16/2016
B2060102		SPRINGVILLE	UT		07/30/2012	5.000	979,557	0	0	0	0	0	1,285,424	12/31/2015
B5021901		SPRINGVILLE	UT		05/27/2015	4.625	3,126,723	0	0	0	0	0	4,965,168	12/31/2015
A7092502		ST GEORGE	UT		12/03/2007	6.625	301,132	0	0	0	0	0	707,212	12/31/2015
99042901		TAYLORSVILLE	UT		07/22/1999	7.625	234,618	0	0	0	0	0	219,000	12/31/2015
A3041501		TAYLORSVILLE	UT		07/11/2003	6.625	187,978	0	0	0	0	0	1,104,480	12/31/2015
A8082901		TAYLORSVILLE	UT		10/24/2008	6.500	211,526	0	0	0	0	0	368,480	12/31/2015
B1112302		TAYLORSVILLE	UT		02/07/2012	5.500	1,094,430	0	0	0	0	0	1,604,658	12/31/2015
B3062601		TAYLORSVILLE	UT		09/10/2013	4.875	471,618	0	0	0	0	0	790,704	12/01/2016
B5032503		TAYLORSVILLE	UT		07/10/2015	4.375	1,334,315	0	0	0	0	0	1,819,760	12/31/2015
A7052502		TOOELE	UT		08/15/2007	6.375	931,354	0	0	0	0	0	1,336,710	12/31/2015
A7102304		TOOELE	UT		04/30/2008	6.750	374,503	0	0	0	0	0	703,200	12/31/2015
B2062205	CF	VERNAL	UT		09/28/2012	4.625	2,640,273	0	0	0	0	0	4,974,624	12/31/2015
B2062206		VERNAL	UT		09/28/2012	4.625	903,231	0	0	0	0	0	1,479,706	12/31/2015
A8081403		WEST BOUNTIFUL	UT		10/27/2008	6.875	348,465	0	0	0	0	0	912,150	12/31/2015
A9120401	CF	WEST BOUNTIFUL	UT		01/27/2010	7.500	1,347,140	0	0	0	0	0	2,807,926	12/31/2015
A6100401		WEST JORDAN	UT		12/15/2006	6.500	261,494	0	0	0	0	0	541,860	12/31/2015
A7081008		WEST JORDAN	UT		10/25/2007	6.625	134,499	0	0	0	0	0	243,974	12/31/2015
A7061204		WEST VALLEY	UT		07/31/2007	6.875	280,542	0	0	0	0	0	392,700	12/31/2015
B0121702		WEST VALLEY	UT		03/09/2011	6.125	973,773	0	0	0	0	0	2,495,000	12/31/2015
A3021404		WEST VALLEY CITY	UT		04/24/2003	4.375	790,716	0	0	0	0	0	1,531,921	12/31/2015
A30214043		WEST VALLEY CITY	UT		02/17/2009	4.375	1,093,347	0	0	0	0	0	2,118,233	12/31/2015
A6082104		WEST VALLEY CITY	UT		12/31/2006	4.750	333,411	0	0	0	0	0	447,270	12/31/2015
A7040506		WEST VALLEY CITY	UT		06/21/2007	6.375	659,452	0	0	0	0	0	1,096,500	12/31/2015
A7052104		WEST VALLEY CITY	UT		08/14/2007	5.250	853,243	0	0	0	0	0	885,870	12/31/2015
A7081007		WEST VALLEY CITY	UT		10/12/2007	6.625	170,118	0	0	0	0	0	256,199	12/31/2015
A8040202		WEST VALLEY CITY	UT		06/27/2008	4.250	474,322	0	0	0	0	0	875,757	12/31/2015
B3051602		WEST VALLEY CITY	UT		08/27/2013	4.375	440,692	0	0	0	0	0	1,062,882	12/31/2015
A4051402		WOODS CROSS	UT		08/05/2004	6.375	122,643	0	0	0	0	0	737,460	12/31/2015
A7091204		WOODS CROSS	UT		11/09/2007	6.375	245,094	0	0	0	0	0	278,827	12/31/2015
A7112002		WOODS CROSS	UT		01/10/2008	6.250	215,283	0	0	0	0	0	213,180	12/31/2015
B2062103		ANNANDALE	VA		09/28/2012	4.375	633,453	0	0	0	0	0	4,160,463	12/31/2015
B1031802		ASHLAND	VA		05/31/2011	4.500	309,056	0	0	0	0	0	434,156	12/31/2015
A3121704		CHESAPEAKE	VA		02/25/2004	6.125	363,798	0	0	0	0	0	1,061,310	12/31/2015
A8030505		CHESAPEAKE	VA		05/22/2008	6.300	448,233	0	0	0	0	0	961,440	12/31/2015
A8122302		CHESAPEAKE	VA		02/26/2009	4.500	496,001	0	0	0	0	0	1,185,345	12/31/2015
B2080902		CHESAPEAKE	VA		10/04/2012	4.875	490,879	0	0	0	0	0	881,389	12/31/2015
B3022703		CHESAPEAKE	VA		06/28/2013	4.250	916,078	0	0	0	0	0	2,628,025	12/31/2015
B3022706	CF	CHESAPEAKE	VA		06/28/2013	4.250	1,987,903	0	0	0	0	0	5,346,725	12/31/2015
B3101506		CHESTER	VA		12/19/2013	5.500	1,218,930	0	0	0	0	0	2,243,334	12/31/2015
B2041207		CULPEPER	VA		08/16/2012	5.250	250,937	0	0	0	0	0	697,840	12/31/2015
B3050903		CULPEPER	VA		07/24/2013	5.125	383,241	0	0	0	0	0	668,286	12/31/2015
B3050903-1		CULPEPER	VA		12/11/2014	5.125	236,473	0	0	0	0	0	412,356	12/31/2015
B6062402		DANVILLE	VA		08/25/2016	4.500	678,313	0	0	0	0	0	1,066,410	08/25/2016
B2011801		FAIRFAX	VA		04/02/2012	5.125	252,232	0	0	0	0	0	1,337,600	12/31/2015
B4051203		FAIRFAX STATION	VA		07/30/2014	4.250	1,769,955	0	0	0	0	0	2,530,158	12/31/2015
B3021104	CF	FALLS CHURCH	VA		04/11/2013	4.500	1,842,075	0	0	0	0	0	4,128,059	12/31/2015
A6053103		FREDERICKSBURG	VA		08/15/2006	6.500	881,430	0	0	0	0	0	3,312,185	12/31/2015
A6090501	CF	FREDERICKSBURG	VA		01/18/2007	6.625	1,510,981	0	0	0	0	0	3,553,030	12/31/2015
B4100303		FREDERICKSBURG	VA		12/29/2014	4.500	3,361,148	0	0	0	0	0	6,101,368	12/31/2015
B3102501		GLOUCESTER	VA		02/12/2014	4.250	538,575	0	0	0	0	0	1,626,928	12/31/2015
A4050701		GRAFTON	VA		08/04/2004	6.375	488,534	0	0	0	0	0	1,826,000	12/31/2015
B2091202	CF	HAMPTON	VA		12/20/2012	5.375	1,309,714	0	0	0	0	0	2,278,374	12/31/2015
B3022705	CF	HAMPTON	VA		06/28/2013	4.500	1,833,431	0	0	0	0	0	3,648,700	12/31/2015
B6082304		HARRISONBURG	VA		11/18/2016	4.250	1,285,409	0	0	0	0	0	1,805,631	11/18/2016

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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
B3101505		HENRICO	VA		05/19/2014	5.500	1,275,590	0	0	0	0	0	2,360,790	12/31/2015
A7022603		KING GEORGE	VA		05/24/2007	6.500	2,014,827	0	0	0	0	0	2,444,430	12/31/2015
A2092701		LEESBURG	VA		12/16/2002	6.500	262,954	0	0	0	0	0	767,040	12/31/2015
A7030805		LEESBURG	VA		05/18/2007	6.250	440,122	0	0	0	0	0	461,550	12/31/2015
B4052201		LEESBURG	VA		09/12/2014	4.500	138,417	0	0	0	0	0	211,484	12/31/2015
B2021301		LORTON	VA		05/03/2012	5.375	738,824	0	0	0	0	0	1,049,559	12/31/2015
A6020202		MANASSAS PARK	VA		12/31/2006	6.000	161,881	0	0	0	0	0	771,120	12/31/2015
A6122101		MIDLOTHIAN	VA		03/07/2007	6.000	394,606	0	0	0	0	0	767,550	12/31/2015
B0040507		MIDLOTHIAN	VA		07/21/2010	4.125	148,823	0	0	0	0	0	248,124	12/31/2015
A4071601		NEWPORT NEWS	VA		11/01/2004	6.125	642,533	0	0	0	0	0	2,647,410	12/31/2015
A8050602		NEWPORT NEWS	VA		07/22/2008	6.750	560,964	0	0	0	0	0	1,283,854	12/31/2015
B6051604		NEWPORT NEWS	VA		07/26/2016	4.375	7,329,274	0	0	0	0	0	11,427,186	07/26/2016
B6051604-1		NEWPORT NEWS	VA		12/07/2016	4.625	1,041,300	0	0	0	0	0	1,623,507	07/26/2016
A8120503		NORFOLK	VA		01/28/2009	5.000	980,403	0	0	0	0	0	2,200,904	12/31/2015
B3041801		NORFOLK	VA		06/27/2013	4.875	761,050	0	0	0	0	0	1,107,225	12/31/2015
A8021402		PETERSBURG	VA		04/30/2008	6.125	631,111	0	0	0	0	0	1,058,607	12/31/2015
A7110902		PORTSMOUTH	VA		01/25/2008	6.375	341,011	0	0	0	0	0	472,342	12/31/2015
B1092901	CF	PRINCE GEORGE	VA		12/14/2011	5.875	1,704,095	0	0	0	0	0	2,435,400	12/31/2015
A8013101		QUINTON	VA		04/30/2008	6.000	806,181	0	0	0	0	0	1,136,000	12/31/2015
A3042204		RICHMOND	VA		07/01/2003	6.250	115,962	0	0	0	0	0	1,346,000	12/31/2015
A3051905		RICHMOND	VA		12/31/2006	6.125	567,156	0	0	0	0	0	1,293,360	12/31/2015
A5110402		RICHMOND	VA		12/31/2006	5.250	210,902	0	0	0	0	0	290,321	12/31/2015
A51104023		RICHMOND	VA		12/30/2008	5.250	20,880	0	0	0	0	0	28,743	12/31/2015
A5122701		RICHMOND	VA		12/31/2006	6.125	287,486	0	0	0	0	0	362,100	12/31/2015
A6090503		RICHMOND	VA		12/31/2006	6.000	375,777	0	0	0	0	0	426,360	12/31/2015
A6102502		RICHMOND	VA		01/10/2007	6.625	238,135	0	0	0	0	0	411,570	12/31/2015
A8011801		RICHMOND	VA		03/27/2008	6.250	598,214	0	0	0	0	0	1,175,550	12/31/2015
B1012606	CF	RICHMOND	VA		05/31/2011	6.250	1,336,400	0	0	0	0	0	2,261,000	12/31/2015
B1082602	CF	RICHMOND	VA		11/08/2011	6.000	1,561,524	0	0	0	0	0	2,609,486	12/31/2015
B3101603		RICHMOND	VA		01/21/2014	5.125	988,490	0	0	0	0	0	1,699,867	12/31/2015
B5032405		RICHMOND	VA		05/20/2015	4.125	6,727,558	0	0	0	0	0	9,163,362	12/31/2015
B5072003		RICHMOND	VA		01/29/2016	4.500	1,087,500	0	0	0	0	0	2,018,000	01/29/2016
B6040601		RICHMOND	VA		06/23/2016	4.250	920,027	0	0	0	0	0	1,538,712	06/23/2016
A7110107		ROANOKE	VA		01/17/2008	6.125	250,267	0	0	0	0	0	729,300	12/31/2015
B5010501		STAFFORD	VA		03/31/2015	3.750	834,810	0	0	0	0	0	1,426,360	12/31/2015
W5042201		STAFFORD	VA		05/29/2015	6.000	4,000,000	0	0	0	0	0	14,099,000	12/31/2015
A2112002		STERLING	VA		04/30/2003	4.500	378,484	0	0	0	0	0	1,325,490	12/31/2015
A3050606		STERLING	VA		08/13/2003	7.250	1,259,354	0	0	0	0	0	3,915,000	12/31/2015
A3050607		STERLING	VA		08/13/2003	7.250	455,613	0	0	0	0	0	1,152,000	12/31/2015
B0042704		SUFFOLK	VA		06/29/2010	4.000	700,161	0	0	0	0	0	1,867,140	12/31/2015
A7022803		TROY	VA		04/10/2007	6.625	292,371	0	0	0	0	0	619,140	12/31/2015
A3050608		VIENNA	VA		08/13/2003	7.250	469,440	0	0	0	0	0	1,166,000	12/31/2015
B3050902	CF	VIENNA	VA		07/19/2013	5.125	1,846,525	0	0	0	0	0	3,101,886	12/31/2015
A4081103		VIRGINIA BEACH	VA		10/28/2004	6.125	679,308	0	0	0	0	0	2,686,680	12/31/2015
A5060203		VIRGINIA BEACH	VA		08/12/2005	5.250	217,219	0	0	0	0	0	1,022,550	12/31/2015
A5100502		VIRGINIA BEACH	VA		12/31/2006	6.125	259,924	0	0	0	0	0	339,150	12/31/2015
A7011103		VIRGINIA BEACH	VA		04/06/2007	6.500	689,270	0	0	0	0	0	1,359,150	12/31/2015
A7011104		VIRGINIA BEACH	VA		04/06/2007	6.500	568,681	0	0	0	0	0	1,104,150	12/31/2015
B2050101	CF	VIRGINIA BEACH	VA		07/19/2012	5.250	1,181,226	0	0	0	0	0	1,744,596	12/31/2015
B4040205		VIRGINIA BEACH	VA		07/01/2014	5.125	1,032,185	0	0	0	0	0	1,917,800	12/31/2015
B4102801		VIRGINIA BEACH	VA		01/23/2015	4.500	596,233	0	0	0	0	0	760,848	12/31/2015
B6072001		VIRGINIA BEACH	VA		10/05/2016	4.250	535,081	0	0	0	0	0	1,238,790	10/05/2016
A7083102		WAYNESBORO	VA		10/31/2007	6.375	454,577	0	0	0	0	0	923,875	12/31/2015
A7082103		WILLIAMSBURG	VA		11/27/2007	6.500	270,848	0	0	0	0	0	749,088	12/31/2015
B2122703		WILLIAMSBURG	VA		03/29/2013	4.750	851,815	0	0	0	0	0	1,374,470	12/31/2015
B3102201		WINCHESTER	VA		12/04/2013	5.500	798,979	0	0	0	0	0	1,182,276	12/31/2015
A9042801		WOODBRIDGE	VA		07/20/2009	6.875	480,633	0	0	0	0	0	1,320,872	12/31/2015
B1060603	CF	ZION CROSSROADS	VA		08/11/2011	6.125	1,816,616	0	0	0	0	0	3,182,256	12/31/2015
A9042201		ALGONA	WA		06/12/2009	7.250	2,515,451	0	0	0	0	0	4,922,740	12/31/2015
A3031909		ARLINGTON	WA		06/12/2003	4.000	262,305	0	0	0	0	0	3,923,250	12/31/2015
B4082607		ARLINGTON	WA		10/31/2014	3.750	1,293,454	0	0	0	0	0	1,749,795	12/31/2015

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B4082608		ARLINGTON	WA		10/31/2014	4.375	2,967,774	0	0	0	0	0	4,291,020	12/31/2015
A9101604		AUBURN	WA		12/30/2009	4.250	817,348	0	0	0	0	0	2,286,539	12/31/2015
B0060703		AUBURN	WA		08/18/2010	6.375	862,540	0	0	0	0	0	1,926,858	12/31/2015
B3042605		AUBURN	WA		09/11/2013	5.625	361,987	0	0	0	0	0	1,062,138	12/31/2015
B2010502		BATTLE GROUND	WA		03/15/2012	5.375	824,776	0	0	0	0	0	1,231,494	12/31/2015
A3040701		BELLEVUE	WA		06/20/2003	6.375	190,617	0	0	0	0	0	3,273,000	12/31/2015
B2060808		BELLEVUE	WA		08/10/2012	4.500	748,165	0	0	0	0	0	1,525,732	12/31/2015
B3060301		BELLEVUE	WA		10/18/2013	4.625	676,964	0	0	0	0	0	930,638	12/31/2015
B5020401		BELLEVUE	WA		05/06/2015	4.375	1,590,007	0	0	0	0	0	3,479,934	12/31/2015
A9030602		BELLINGHAM	WA		04/29/2009	4.375	509,966	0	0	0	0	0	847,072	12/31/2015
B1080103		BELLINGHAM	WA		10/13/2011	5.875	802,656	0	0	0	0	0	1,550,356	02/29/2016
B1080105	CF	BELLINGHAM	WA		10/13/2011	5.875	1,509,362	0	0	0	0	0	2,483,206	12/31/2015
A3082202		BOTHELL	WA		11/07/2003	6.875	218,522	0	0	0	0	0	590,580	12/31/2015
A4041602		BOTHELL	WA		07/06/2004	6.125	146,853	0	0	0	0	0	588,540	12/31/2015
B1040109	CF	BOTHELL	WA		06/14/2011	6.750	1,869,639	0	0	0	0	0	4,022,680	12/31/2015
B2052301	CF	BOTHELL	WA		07/20/2012	4.625	1,829,319	0	0	0	0	0	4,131,904	12/31/2015
B4061103		BOTHELL	WA		07/30/2014	4.875	5,353,213	0	0	0	0	0	8,440,360	12/31/2015
B2040401		BREMERTON	WA		06/29/2012	5.500	256,185	0	0	0	0	0	389,070	12/31/2015
B2051706		BREMERTON	WA		07/31/2012	5.000	290,675	0	0	0	0	0	1,452,220	12/31/2015
B2051707		BREMERTON	WA		07/31/2012	5.000	601,683	0	0	0	0	0	2,861,292	12/31/2015
A7032303		BURIEN	WA		06/06/2007	6.250	963,360	0	0	0	0	0	1,268,370	12/31/2015
B1031104		BURIEN	WA		05/26/2011	6.250	406,741	0	0	0	0	0	668,835	12/31/2015
B1031603		BURIEN	WA		05/26/2011	6.250	344,785	0	0	0	0	0	700,074	12/31/2015
B2041202		BURIEN	WA		06/21/2012	5.250	665,659	0	0	0	0	0	2,967,030	12/31/2015
B3020703	CF	BURIEN	WA		04/26/2013	4.875	1,691,837	0	0	0	0	0	2,923,533	12/31/2015
A9021905		BURLINGTON	WA		04/15/2009	4.375	542,826	0	0	0	0	0	1,015,475	12/31/2015
A9060801		BURLINGTON	WA		07/31/2009	4.375	865,755	0	0	0	0	0	1,696,960	12/31/2015
A90608013		BURLINGTON	WA		07/30/2010	4.375	152,733	0	0	0	0	0	299,371	12/31/2015
B1082503		BURLINGTON	WA		12/20/2011	5.500	1,179,640	0	0	0	0	0	1,830,928	12/31/2015
B0011102		CENTRALIA	WA		03/18/2010	7.550	996,933	0	0	0	0	0	2,745,688	12/31/2015
A7101001		EDGEWOOD	WA		12/18/2007	6.500	241,407	0	0	0	0	0	373,244	12/31/2015
B0120811		EDMONDS	WA		03/01/2011	6.625	296,943	0	0	0	0	0	647,168	12/31/2015
B2120604	CF	EDMONDS	WA		02/27/2013	4.500	1,753,158	0	0	0	0	0	3,329,232	12/31/2015
A7112001		EVERETT	WA		01/10/2008	6.250	250,984	0	0	0	0	0	448,933	12/31/2015
A9111101		EVERETT	WA		01/29/2010	4.250	1,512,305	0	0	0	0	0	1,621,632	12/31/2015
B0020503		EVERETT	WA		03/31/2010	7.250	261,719	0	0	0	0	0	487,982	12/31/2015
B1020302		EVERETT	WA		03/31/2011	5.000	1,024,513	0	0	0	0	0	1,326,000	12/31/2015
B1082501		EVERETT	WA		12/20/2011	5.500	442,340	0	0	0	0	0	690,512	12/31/2015
B2011603		EVERETT	WA		03/06/2012	5.250	511,875	0	0	0	0	0	980,250	12/31/2015
B2061302	CF	EVERETT	WA		09/10/2012	4.500	2,037,082	0	0	0	0	0	3,364,878	12/31/2015
B3013010		EVERETT	WA		05/01/2013	4.750	665,316	0	0	0	0	0	1,827,856	12/31/2015
B3022101	CF	EVERETT	WA		05/21/2013	5.000	1,260,578	0	0	0	0	0	2,085,954	12/31/2015
B3031906		EVERETT	WA		05/31/2013	4.375	750,976	0	0	0	0	0	1,760,941	12/31/2015
B3050302		EVERETT	WA		07/26/2013	4.375	1,038,769	0	0	0	0	0	2,352,672	12/31/2015
B6011502		EVERETT	WA		04/08/2016	4.375	2,214,747	0	0	0	0	0	4,890,560	04/08/2016
B1092902		FEDERAL WAY	WA		11/16/2011	5.750	767,800	0	0	0	0	0	1,704,780	12/31/2015
B2040402		FEDERAL WAY	WA		06/29/2012	5.500	279,262	0	0	0	0	0	533,412	12/31/2015
B2121206		FEDERAL WAY	WA		02/15/2013	4.750	559,298	0	0	0	0	0	894,335	12/31/2015
B3032001		FEDERAL WAY	WA		06/28/2013	4.500	515,007	0	0	0	0	0	1,318,275	12/31/2015
B3041201		FEDERAL WAY	WA		06/27/2013	4.250	483,683	0	0	0	0	0	826,215	12/31/2015
B3042606		FEDERAL WAY	WA		09/04/2013	5.625	224,533	0	0	0	0	0	716,604	12/31/2015
B3042607		FEDERAL WAY	WA		08/28/2013	5.625	865,413	0	0	0	0	0	1,931,000	12/31/2015
B4111701		FERNDALE	WA		01/21/2015	5.125	1,203,893	0	0	0	0	0	1,661,088	12/31/2015
B4072802		FIFE	WA		09/22/2014	4.750	693,320	0	0	0	0	0	1,953,952	12/31/2015
A3080601		KENNEWICK	WA		10/27/2003	6.500	81,568	0	0	0	0	0	563,000	12/31/2015
B3031905	CF	KENNEWICK	WA		07/17/2013	4.375	1,361,170	0	0	0	0	0	2,289,654	12/31/2015
B6021203		KENNEWICK	WA		05/10/2016	4.500	660,929	0	0	0	0	0	931,838	05/10/2016
A4042420		KENT	WA		07/01/2004	6.750	520,316	0	0	0	0	0	922,496	12/31/2015
A4042420-1		KENT	WA		04/29/2014	4.250	168,929	0	0	0	0	0	299,504	12/31/2015
A7012401		KENT	WA		04/10/2007	6.250	604,297	0	0	0	0	0	1,126,080	12/31/2015
B0071603		KENT	WA		09/20/2010	6.125	488,928	0	0	0	0	0	868,000	12/31/2015

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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
B1072203		KENT	WA		09/26/2011	5.625	1,247,174	0	0	0	0	0	1,680,136	12/31/2015
B2070202		KENT	WA		11/01/2012	4.625	939,214	0	0	0	0	0	1,537,480	12/31/2015
B2112001		KENT	WA		02/19/2013	5.750	755,082	0	0	0	0	0	1,284,000	12/31/2015
B2121205		KENT	WA		02/15/2013	4.750	397,171	0	0	0	0	0	846,893	12/31/2015
B3013007	CF	KENT	WA		06/14/2013	4.500	5,956,940	0	0	0	0	0	11,977,625	12/31/2015
B5021704		KENT	WA		05/06/2015	4.000	502,986	0	0	0	0	0	751,446	12/31/2015
B5040303		KENT	WA		06/29/2015	4.125	2,282,718	0	0	0	0	0	4,041,809	12/31/2015
B6101202		KENT	WA		11/17/2016	4.250	1,481,166	0	0	0	0	0	3,300,512	11/17/2016
A8011602		KINGSTON	WA		03/18/2008	6.000	573,213	0	0	0	0	0	931,847	12/31/2015
B2051708		KINGSTON	WA		07/31/2012	5.000	540,648	0	0	0	0	0	2,810,416	12/31/2015
A7012303		KIRKLAND	WA		05/14/2007	6.125	263,159	0	0	0	0	0	679,320	12/31/2015
A7012602		KIRKLAND	WA		04/17/2007	6.250	277,823	0	0	0	0	0	578,850	12/31/2015
B0050702		KIRKLAND	WA		07/09/2010	4.250	273,165	0	0	0	0	0	655,776	12/31/2015
B0060902	CF	KIRKLAND	WA		07/15/2010	6.250	1,789,574	0	0	0	0	0	4,271,982	12/31/2015
B0120806		KIRKLAND	WA		01/21/2011	6.000	1,781,582	0	0	0	0	0	5,145,000	12/31/2015
B1052505		KIRKLAND	WA		07/29/2011	5.875	2,001,138	0	0	0	0	0	2,948,638	12/31/2015
B2020901		KIRKLAND	WA		05/14/2012	4.875	360,381	0	0	0	0	0	587,202	12/31/2015
B2062905		KIRKLAND	WA		08/28/2012	4.750	681,000	0	0	0	0	0	1,374,269	12/31/2015
B2122108		KIRKLAND	WA		04/12/2013	4.875	1,435,904	0	0	0	0	0	2,239,274	12/31/2015
A8070201		LACEY	WA		09/23/2008	5.000	1,080,796	0	0	0	0	0	1,064,370	12/31/2015
B1070612		LACEY	WA		10/11/2011	6.500	849,545	0	0	0	0	0	1,390,000	12/31/2015
A5121502		LAKEWOOD	WA		12/31/2006	4.500	138,554	0	0	0	0	0	303,960	12/31/2015
A4010503		LIBERTY LAKE	WA		04/22/2004	4.375	1,217,630	0	0	0	0	0	3,660,000	12/31/2015
A3050905		LYNNWOOD	WA		12/31/2006	4.125	331,961	0	0	0	0	0	1,516,230	12/31/2015
A5121301		LYNNWOOD	WA		02/06/2006	4.750	248,607	0	0	0	0	0	700,230	12/31/2015
A6113003		LYNNWOOD	WA		02/01/2007	6.125	172,524	0	0	0	0	0	498,270	12/31/2015
A9031202	CF	LYNNWOOD	WA		05/21/2009	7.250	3,699,758	0	0	0	0	0	10,251,390	12/31/2015
B1083102		LYNNWOOD	WA		10/31/2011	5.625	442,685	0	0	0	0	0	956,120	12/31/2015
B2011601	CF	LYNNWOOD	WA		03/30/2012	4.875	1,566,341	0	0	0	0	0	2,562,689	12/31/2015
B2021704		LYNNWOOD	WA		03/30/2012	4.875	1,067,983	0	0	0	0	0	1,996,393	12/31/2015
B2121204	CF	MARYSVILLE	WA		02/15/2013	4.750	1,587,719	0	0	0	0	0	2,704,801	12/31/2015
B3121702		MERCER ISLAND	WA		02/12/2014	4.500	471,190	0	0	0	0	0	721,446	12/31/2015
B6031107		MILTON	WA		07/18/2016	4.250	2,630,145	0	0	0	0	0	3,627,784	07/18/2016
B0031101	CF	MONROE	WA		04/15/2010	6.750	1,718,405	0	0	0	0	0	4,181,672	12/31/2015
B2100206	CF	MONROE	WA		12/12/2012	4.750	1,949,559	0	0	0	0	0	3,397,926	12/31/2015
B4082003		MT VERNON	WA		11/14/2014	4.500	2,223,744	0	0	0	0	0	3,090,420	12/31/2015
B2121704	CF	MUKILTEO	WA		02/11/2013	4.375	2,071,296	0	0	0	0	0	3,001,630	12/31/2015
B3031811		MUKILTEO	WA		06/19/2013	4.500	1,026,102	0	0	0	0	0	1,463,200	12/31/2015
B5031803		MUKILTEO	WA		04/24/2015	4.375	1,852,868	0	0	0	0	0	2,755,974	12/31/2015
A2090504		OAK HARBOR	WA		12/16/2002	6.625	415,266	0	0	0	0	0	1,038,050	12/31/2015
B4061603		OAK HARBOR	WA		09/16/2014	4.375	477,136	0	0	0	0	0	640,276	12/31/2015
B4120804		OAK HARBOR	WA		02/02/2015	4.500	497,621	0	0	0	0	0	846,560	12/31/2015
A8092903		OLYMPIA	WA		11/19/2008	4.250	801,344	0	0	0	0	0	2,203,335	12/31/2015
B1110701		OLYMPIA	WA		02/03/2012	5.750	3,579,806	0	0	0	0	0	5,263,170	12/31/2015
B2070201		OLYMPIA	WA		08/31/2012	4.500	712,540	0	0	0	0	0	1,892,098	12/31/2015
B2102308		OLYMPIA	WA		12/31/2012	4.750	505,884	0	0	0	0	0	487,662	12/31/2015
B3073102		PASCO	WA		10/09/2013	4.625	383,835	0	0	0	0	0	1,068,980	12/31/2015
A8020807		PORT ANGELES	WA		06/03/2008	6.375	726,487	0	0	0	0	0	656,039	12/31/2015
B2112002		PORT ORCHARD	WA		02/19/2013	5.250	884,467	0	0	0	0	0	1,437,987	12/31/2015
B3032707		PORT ORCHARD	WA		05/23/2013	4.375	732,213	0	0	0	0	0	1,132,082	12/31/2015
B2092103		POULSBO	WA		11/08/2012	4.625	628,248	0	0	0	0	0	981,750	12/31/2015
B5030504		POULSBO	WA		06/01/2015	4.125	1,225,782	0	0	0	0	0	1,816,776	12/31/2015
A4040103		PUYALLUP	WA		06/23/2004	4.125	723,294	0	0	0	0	0	2,170,000	12/31/2015
A8011806		PUYALLUP	WA		04/22/2008	4.750	2,388,849	0	0	0	0	0	2,821,505	12/31/2015
A9110502		PUYALLUP	WA		12/31/2009	6.660	1,353,048	0	0	0	0	0	1,682,000	12/31/2015
B2040403		PUYALLUP	WA		06/29/2012	5.500	276,686	0	0	0	0	0	453,222	12/31/2015
B3041705		PUYALLUP	WA		06/03/2013	4.375	562,932	0	0	0	0	0	825,645	12/31/2015
B3050303	CF	PUYALLUP	WA		07/26/2013	4.375	1,289,536	0	0	0	0	0	2,116,938	12/31/2015
B3051606		PUYALLUP	WA		08/12/2013	4.500	669,309	0	0	0	0	0	1,473,900	12/31/2015
B4071101		PUYALLUP	WA		10/08/2014	4.375	619,672	0	0	0	0	0	916,050	12/31/2015
A3112604		REDMOND	WA		02/05/2004	6.500	148,305	0	0	0	0	0	854,000	12/31/2015

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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
B6062201		REDMOND	WA		09/14/2016	4.375	7,312,912	0	0	0	0	0	9,866,428	09/14/2016
A4050606		RENTON	WA		08/10/2004	6.000	212,901	0	0	0	0	0	1,936,470	12/31/2015
A7042301		RENTON	WA		07/17/2007	6.625	236,125	0	0	0	0	0	511,530	12/31/2015
B0081102		RENTON	WA		10/27/2010	7.000	1,052,967	0	0	0	0	0	1,692,000	12/31/2015
B3010804		RENTON	WA		03/13/2013	4.750	384,842	0	0	0	0	0	1,259,370	12/31/2015
B3042609		RENTON	WA		09/05/2013	5.625	489,936	0	0	0	0	0	1,565,676	12/31/2015
B6031106		RENTON	WA		07/18/2016	4.250	3,186,248	0	0	0	0	0	4,377,465	07/18/2016
A8050905		RICHLAND	WA		07/31/2008	4.250	660,764	0	0	0	0	0	998,745	12/31/2015
A80509053		RICHLAND	WA		03/31/2010	4.250	362,039	0	0	0	0	0	547,222	12/31/2015
A2092502		SEATTLE	WA		11/21/2002	6.500	192,183	0	0	0	0	0	1,156,680	12/31/2015
A3011302		SEATTLE	WA		04/01/2003	6.500	35,340	0	0	0	0	0	133,150	12/31/2015
A3061906		SEATTLE	WA		08/29/2003	6.000	445,168	0	0	0	0	0	1,936,000	12/31/2015
A3081203		SEATTLE	WA		10/29/2003	7.000	381,636	0	0	0	0	0	1,955,000	12/31/2015
A5081501		SEATTLE	WA		12/31/2006	4.250	344,356	0	0	0	0	0	1,000,110	12/31/2015
A7050705		SEATTLE	WA		07/24/2007	6.500	445,969	0	0	0	0	0	632,910	12/31/2015
A7091203		SEATTLE	WA		11/06/2007	4.500	461,408	0	0	0	0	0	1,137,417	12/31/2015
A7121014		SEATTLE	WA		02/25/2008	6.500	337,816	0	0	0	0	0	602,132	12/31/2015
A8020601		SEATTLE	WA		04/17/2008	6.000	773,916	0	0	0	0	0	2,017,408	12/31/2015
A8020601-1		SEATTLE	WA		12/12/2014	5.000	298,683	0	0	0	0	0	778,592	12/31/2015
A8041601		SEATTLE	WA		07/08/2008	6.750	2,275,797	0	0	0	0	0	4,373,493	12/31/2015
A8091503		SEATTLE	WA		11/25/2008	4.750	2,950,145	0	0	0	0	0	2,934,360	12/31/2015
A8091902		SEATTLE	WA		11/18/2008	4.500	454,781	0	0	0	0	0	873,810	12/31/2015
A8091903		SEATTLE	WA		11/18/2008	4.750	853,446	0	0	0	0	0	791,730	12/31/2015
A9030204	CF	SEATTLE	WA		05/20/2009	4.500	1,473,048	0	0	0	0	0	2,748,955	12/31/2015
B0020507		SEATTLE	WA		03/16/2010	3.875	649,759	0	0	0	0	0	1,569,720	12/31/2015
B0061103		SEATTLE	WA		08/20/2010	3.750	138,804	0	0	0	0	0	364,118	12/31/2015
B0062503		SEATTLE	WA		09/01/2010	5.875	862,238	0	0	0	0	0	1,583,790	12/31/2015
B1052504		SEATTLE	WA		08/03/2011	6.250	1,112,807	0	0	0	0	0	1,805,804	12/31/2015
B1092601		SEATTLE	WA		01/31/2012	5.250	920,256	0	0	0	0	0	2,231,804	12/31/2015
B2030902		SEATTLE	WA		05/22/2012	4.875	1,080,033	0	0	0	0	0	2,023,308	12/31/2015
B2042303		SEATTLE	WA		07/13/2012	4.625	489,298	0	0	0	0	0	906,969	12/31/2015
B2051502		SEATTLE	WA		07/23/2012	4.625	417,997	0	0	0	0	0	862,960	12/31/2015
B2051503		SEATTLE	WA		07/23/2012	4.625	417,997	0	0	0	0	0	1,014,300	12/31/2015
B2103112		SEATTLE	WA		12/14/2012	4.500	2,137,640	0	0	0	0	0	4,282,877	12/31/2015
B2103112-1		SEATTLE	WA		11/22/2013	5.500	233,625	0	0	0	0	0	468,079	12/31/2015
B2121802		SEATTLE	WA		02/26/2013	4.250	557,569	0	0	0	0	0	958,392	12/31/2015
B3042601		SEATTLE	WA		07/18/2013	4.500	728,210	0	0	0	0	0	1,333,492	12/31/2015
B3042608		SEATTLE	WA		08/27/2013	5.625	755,502	0	0	0	0	0	2,062,000	12/31/2015
B3052201		SEATTLE	WA		08/07/2013	4.875	640,038	0	0	0	0	0	968,112	12/31/2015
B3080801		SEATTLE	WA		10/28/2013	4.500	724,408	0	0	0	0	0	2,340,640	12/31/2015
B3082701		SEATTLE	WA		10/28/2013	4.500	378,769	0	0	0	0	0	503,370	12/31/2015
B4011402		SEATTLE	WA		03/26/2014	4.500	980,877	0	0	0	0	0	1,621,004	12/31/2015
B4120506		SEATTLE	WA		02/10/2015	4.500	1,037,597	0	0	0	0	0	2,135,359	12/31/2015
B5081003		SEATTLE	WA		10/22/2015	4.375	280,775	0	0	0	0	0	385,749	12/31/2015
B5081004		SEATTLE	WA		10/22/2015	4.375	280,775	0	0	0	0	0	396,630	12/31/2015
B6040501		SEATTLE	WA		05/18/2016	4.125	7,926,300	0	0	0	0	0	10,755,113	05/18/2016
B6040801		SEATTLE	WA		06/16/2016	4.375	843,500	0	0	0	0	0	1,181,898	06/16/2016
W5032402		SEATTLE	WA		05/15/2015	5.625	4,115,521	0	0	0	0	0	7,861,000	12/31/2015
A2111401		SEQUIM	WA		02/27/2003	6.375	510,734	0	0	0	0	0	1,934,610	12/31/2015
B5030505		SEQUIM	WA		06/01/2015	4.125	1,162,289	0	0	0	0	0	1,742,371	12/31/2015
A9071701		SETAC	WA		10/06/2009	4.000	699,438	0	0	0	0	0	1,392,186	12/31/2015
B2051705		SILVERDALE	WA		07/31/2012	5.000	845,862	0	0	0	0	0	1,412,292	12/31/2015
B2121207		SNOHOMISH	WA		02/15/2013	4.750	653,867	0	0	0	0	0	1,202,063	12/31/2015
B1080101	CF	SNOQUALMIE	WA		09/23/2011	5.750	1,931,085	0	0	0	0	0	3,160,608	12/31/2015
A4052116		SPOKANE	WA		08/19/2004	3.875	1,153,915	0	0	0	0	0	3,254,310	12/31/2015
A7091307		SPOKANE	WA		12/03/2007	6.375	236,888	0	0	0	0	0	493,680	12/31/2015
B1041802		SPOKANE	WA		08/19/2011	6.000	523,829	0	0	0	0	0	955,218	12/31/2015
B5010601		SPOKANE	WA		04/01/2015	4.875	1,066,838	0	0	0	0	0	1,765,404	12/31/2015
B0072801		STANWOOD	WA		09/28/2010	4.625	761,140	0	0	0	0	0	1,241,600	12/31/2015
B1102003		STANWOOD	WA		01/27/2012	5.250	886,488	0	0	0	0	0	907,412	12/31/2015
B6021204		SUNNYSIDE	WA		05/10/2016	4.500	734,365	0	0	0	0	0	1,118,205	05/10/2016

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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
A5101801		TACOMA	WA		01/10/2006	4.500	288,365	0	0	0	0	0	597,720	12/31/2015
A8011105		TACOMA	WA		03/26/2008	4.750	947,687	0	0	0	0	0	1,587,554	12/31/2015
A8071003		TACOMA	WA		09/30/2008	6.750	337,833	0	0	0	0	0	637,765	12/31/2015
B1122002		TACOMA	WA		03/08/2012	5.250	1,922,668	0	0	0	0	0	3,189,030	12/31/2015
B2060103	CF	TACOMA	WA		07/31/2012	5.125	1,310,265	0	0	0	0	0	2,163,196	12/31/2015
B2092001	CF	TACOMA	WA		11/13/2012	4.625	2,443,227	0	0	0	0	0	4,593,050	12/31/2015
B2101002	CF	TACOMA	WA		11/30/2012	4.625	1,954,590	0	0	0	0	0	2,996,070	12/31/2015
B3051605		TACOMA	WA		08/12/2013	4.500	598,591	0	0	0	0	0	1,029,690	12/31/2015
B3051607		TACOMA	WA		08/06/2013	4.375	639,697	0	0	0	0	0	941,182	12/31/2015
B3051608		TACOMA	WA		08/06/2013	4.375	291,173	0	0	0	0	0	455,773	12/31/2015
B3081603		TACOMA	WA		12/02/2013	4.750	3,593,767	0	0	0	0	0	7,126,230	12/31/2015
B3090503		TACOMA	WA		11/21/2013	5.875	920,101	0	0	0	0	0	1,783,926	12/31/2015
B4021003		TACOMA	WA		04/15/2014	5.000	596,012	0	0	0	0	0	1,020,958	12/31/2015
B4040402		TACOMA	WA		04/30/2014	5.000	2,907,988	0	0	0	0	0	6,606,030	12/31/2015
A6032703		TUKWILA	WA		12/31/2006	6.250	178,238	0	0	0	0	0	428,385	12/31/2015
A8121101		TUKWILA	WA		02/17/2009	7.500	847,212	0	0	0	0	0	1,552,004	12/31/2015
B1101002		TUKWILA	WA		12/02/2011	5.625	1,689,888	0	0	0	0	0	1,735,448	12/31/2015
B1121602		TUKWILA	WA		04/02/2012	4.750	232,312	0	0	0	0	0	1,347,058	12/31/2015
B4030603		TUKWILA	WA		06/12/2014	4.750	747,111	0	0	0	0	0	1,040,391	12/31/2015
B1032503		TUMWATER	WA		06/14/2011	6.250	687,765	0	0	0	0	0	1,242,670	12/31/2015
A5091202		UNION GAP	WA		11/29/2005	5.875	295,181	0	0	0	0	0	201,450	12/31/2015
B3050703		UNIVERSITY PLACE	WA		07/23/2013	4.620	401,251	0	0	0	0	0	933,040	12/31/2015
A2112502		VANCOUVER	WA		01/24/2003	6.750	405,576	0	0	0	0	0	1,992,680	12/31/2015
A3021911		VANCOUVER	WA		05/01/2003	4.500	57,944	0	0	0	0	0	140,950	12/31/2015
A4031602		VANCOUVER	WA		05/27/2004	4.250	337,936	0	0	0	0	0	882,000	12/31/2015
A6121509		VANCOUVER	WA		03/01/2007	5.125	2,770,458	0	0	0	0	0	3,758,390	12/31/2015
A7102902		VANCOUVER	WA		12/19/2007	5.125	333,940	0	0	0	0	0	391,451	12/31/2015
A8022904		VANCOUVER	WA		05/15/2008	6.125	1,654,794	0	0	0	0	0	2,820,300	12/31/2015
B0071604		VANCOUVER	WA		09/20/2010	6.125	419,081	0	0	0	0	0	613,600	12/31/2015
B0122702		VANCOUVER	WA		03/30/2011	6.250	1,707,794	0	0	0	0	0	2,448,000	12/31/2015
B1012401	CF	VANCOUVER	WA		08/15/2011	6.375	2,844,486	0	0	0	0	0	3,936,328	12/31/2015
B2041903		VANCOUVER	WA		06/14/2012	4.625	506,841	0	0	0	0	0	1,266,330	12/31/2015
B2082101		VANCOUVER	WA		12/05/2012	5.000	1,501,686	0	0	0	0	0	2,496,450	12/31/2015
B2120602		VANCOUVER	WA		02/14/2013	4.750	196,889	0	0	0	0	0	760,920	12/31/2015
B3011502		VANCOUVER	WA		03/15/2013	4.875	645,899	0	0	0	0	0	1,199,010	12/31/2015
B3072902		VANCOUVER	WA		09/18/2013	4.750	306,684	0	0	0	0	0	603,840	12/31/2015
B4043003		VANCOUVER	WA		06/23/2014	5.000	469,056	0	0	0	0	0	950,847	12/31/2015
B4043003-1		VANCOUVER	WA		09/08/2015	5.000	322,062	0	0	0	0	0	652,870	12/31/2015
B4071703		VANCOUVER	WA		09/19/2014	4.750	1,117,128	0	0	0	0	0	2,037,450	12/31/2015
B4102901		VANCOUVER	WA		01/05/2015	4.375	1,558,458	0	0	0	0	0	1,815,600	12/31/2015
B5090905		VANCOUVER	WA		12/10/2015	4.800	12,488,311	0	0	0	0	0	19,998,000	12/31/2015
B5111204		VANCOUVER	WA		01/20/2016	4.500	552,938	0	0	0	0	0	761,772	01/20/2016
B6030705		VANCOUVER	WA		05/17/2016	4.500	724,962	0	0	0	0	0	2,228,243	05/17/2016
A6053104	CF	WALLA WALLA	WA		10/30/2006	6.750	1,157,530	0	0	0	0	0	2,748,955	12/31/2015
B3052009		WALLA WALLA	WA		07/23/2013	4.000	359,008	0	0	0	0	0	1,008,288	12/31/2015
A8062701		YAKIMA	WA		09/09/2008	4.125	251,853	0	0	0	0	0	479,104	12/31/2015
B6022601		YELM	WA		03/28/2016	4.500	1,069,190	0	0	0	0	0	2,318,400	03/28/2016
A5080805		APPLETON	WI		12/31/2006	5.875	139,824	0	0	0	0	0	464,610	12/31/2015
B5042303		EAU CLAIRE	WI		06/30/2015	4.125	4,719,506	0	0	0	0	0	7,894,925	12/31/2015
B2050804		FOND DU LAC	WI		09/05/2012	5.500	673,079	0	0	0	0	0	1,146,126	12/31/2015
A5012905		GREEN BAY	WI		04/29/2005	6.625	157,061	0	0	0	0	0	537,000	12/31/2015
B5111003		GREEN BAY	WI		02/11/2016	4.625	878,017	0	0	0	0	0	1,323,000	02/11/2016
B3031202		GREENDALE	WI		04/24/2013	6.250	1,290,412	0	0	0	0	0	1,798,108	12/31/2015
A7082901		LAKE GENEVA	WI		11/30/2007	6.300	651,601	0	0	0	0	0	1,192,819	12/31/2015
A7083002		LAKE GENEVA	WI		11/20/2007	6.300	253,272	0	0	0	0	0	332,010	12/31/2015
A7120609		LAKE GENEVA	WI		03/10/2008	6.250	474,884	0	0	0	0	0	611,495	12/31/2015
B1071902		LAKE GENEVA	WI		10/11/2011	5.500	582,396	0	0	0	0	0	619,674	12/31/2015
B4040801		MADISON	WI		05/29/2014	4.625	3,272,584	0	0	0	0	0	4,543,590	12/31/2015
B0020802	CF	MARSHFIELD	WI		04/15/2010	4.375	1,369,417	0	0	0	0	0	1,788,666	12/31/2015
A2083002		MILWAUKEE	WI		12/12/2002	7.000	230,745	0	0	0	0	0	781,760	12/31/2015
A6082103		MILWAUKEE	WI		10/17/2006	7.125	300,863	0	0	0	0	0	500,310	12/31/2015

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
B2091802		MILWAUKEE	WI		02/01/2013	4.750	820,644	0	0	0	0	0	1,216,808	12/31/2015
B5082801		MILWAUKEE	WI		12/15/2015	4.750	1,496,153	0	0	0	0	0	2,514,085	12/31/2015
B6092603		MILWAUKEE	WI		12/15/2016	4.250	2,220,000	0	0	0	0	0	2,985,000	12/15/2016
A4091601		NEW RICHMOND	WI		11/18/2004	4.750	463,990	0	0	0	0	0	1,347,930	12/31/2015
A6020901		OAK CREEK	WI		12/31/2006	6.500	97,192	0	0	0	0	0	465,630	12/31/2015
B3012802		OSHKOSH	WI		05/22/2013	4.625	839,654	0	0	0	0	0	1,238,076	12/31/2015
B2102602	CF	PORTAGE	WI		01/25/2013	6.125	2,634,459	0	0	0	0	0	5,161,412	12/31/2015
B6072704		STURTEVANT	WI		09/14/2016	4.125	1,462,381	0	0	0	0	0	1,956,844	09/14/2016
B2110730		TOMAH	WI		12/28/2012	4.875	703,212	0	0	0	0	0	1,170,960	12/31/2015
A7050704		WAUNAKEE	WI		09/14/2007	6.375	202,149	0	0	0	0	0	310,299	12/31/2015
A5012908		WAUSAU	WI		04/27/2005	6.625	194,752	0	0	0	0	0	526,000	12/31/2015
B3010803		WEST ALLIS	WI		03/15/2013	4.750	330,425	0	0	0	0	0	655,632	12/31/2015
A6122202		BUFFALO	WY		03/13/2007	6.500	205,587	0	0	0	0	0	438,090	12/31/2015
A7092107		CHEYENNE	WY		11/20/2007	6.500	418,574	0	0	0	0	0	698,108	12/31/2015
A7041801		LARAMIE	WY		07/10/2007	6.750	282,516	0	0	0	0	0	525,300	12/31/2015
0599999. Mortgages in good standing - Commercial mortgages-all other							5,661,218,055	0	0	0	0	0	10,413,681,528	XXX
0899999. Total Mortgages in good standing							5,661,352,322	0	0	0	0	0	10,414,277,028	XXX
A7053103		TUCSON	AZ		08/10/2007	4.500	539,044	0	0	0	0	0	389,130	11/30/2016
A2101801		SANTA ANA	CA		01/15/2003	4.750	746,084	0	0	0	0	0	1,708,000	12/31/2015
A7072701		NEW LONDON	CT		11/08/2007	5.500	184,712	0	0	0	0	0	167,765	12/31/2015
B1029905		CALLAWAY	FL		10/14/2011	4.375	635,525	0	0	0	0	0	584,000	12/31/2015
B1029917		CINCO BAYOU	FL		10/07/2011	4.375	375,253	0	0	0	0	0	286,807	12/31/2015
B1029942		CINCO BAYOU	FL		09/30/2011	4.375	578,591	0	0	0	0	0	457,739	12/31/2015
A7121804		CLEARWATER	FL		02/28/2008	4.000	603,290	0	0	0	0	0	608,634	12/31/2015
B1029913		CRESTVIEW	FL		03/31/2011	4.375	1,671,415	0	0	0	0	0	1,388,000	12/31/2015
B1029919		CRESTVIEW	FL		03/31/2011	4.375	1,436,517	0	0	0	0	0	970,000	12/31/2015
B1029920		CRESTVIEW	FL		03/31/2011	4.375	1,100,813	0	0	0	0	0	1,018,000	12/31/2015
B1029921		CRESTVIEW	FL		03/31/2011	4.375	1,018,358	0	0	0	0	0	838,000	12/31/2015
B1029951		CRESTVIEW	FL		03/31/2011	4.375	886,291	0	0	0	0	0	708,000	12/31/2015
B1029926		DESTIN	FL		10/14/2011	4.375	788,867	0	0	0	0	0	742,000	12/31/2015
B1029916		FORT WALTON BEACH	FL		10/14/2011	4.375	847,835	0	0	0	0	0	836,505	12/31/2015
B1029923		FORT WALTON BEACH	FL		03/31/2011	4.375	705,836	0	0	0	0	0	284,000	12/31/2015
B1029927		FORT WALTON BEACH	FL		09/30/2011	4.375	578,638	0	0	0	0	0	669,000	12/31/2015
B1029956		FORT WALTON BEACH	FL		03/31/2011	4.375	1,145,906	0	0	0	0	0	952,000	12/31/2015
B1029958		FORT WALTON BEACH	FL		03/31/2011	4.375	617,570	0	0	0	0	0	540,000	12/31/2015
B1029962		FREEPORT	FL		10/14/2011	4.375	723,311	0	0	0	0	0	727,000	12/31/2015
B1029938		GULF BREEZE	FL		09/30/2011	4.750	602,690	0	0	0	0	0	712,429	11/02/2016
B1029946		LAMONT	FL		10/14/2011	4.375	468,363	0	0	0	0	0	481,000	12/31/2015
A7121803		LARGO	FL		02/29/2008	4.000	919,074	0	0	0	0	0	671,058	12/31/2015
A7080106		LONGWOOD	FL		10/24/2007	6.500	408,934	0	0	0	0	0	376,365	12/31/2015
B1029944		MILLIGAN	FL		03/31/2011	4.375	940,528	0	0	0	0	0	933,000	12/31/2015
B1029935		MILTON	FL		09/30/2011	4.375	634,590	0	0	0	0	0	599,000	12/31/2015
B1029943		NICEVILLE	FL		10/07/2011	4.375	385,750	0	0	0	0	0	283,000	12/31/2015
B1029952		NICEVILLE	FL		10/14/2011	4.375	578,638	0	0	0	0	0	720,000	12/31/2015
B1029903		PANAMA CITY	FL		10/14/2011	4.375	399,809	0	0	0	0	0	314,000	12/31/2015
B1029908		PANAMA CITY	FL		10/14/2011	4.375	531,669	0	0	0	0	0	481,000	12/31/2015
B1029911		PANAMA CITY	FL		10/14/2011	4.375	418,744	0	0	0	0	0	368,000	12/31/2015
B1029902		PANAMA CITY BEACH	FL		10/14/2011	4.375	870,468	0	0	0	0	0	917,000	12/31/2015
B1029907		PANAMA CITY BEACH	FL		10/14/2011	4.375	308,118	0	0	0	0	0	256,000	12/31/2015
B1029933		PENSACOLA	FL		09/30/2011	4.375	398,987	0	0	0	0	0	365,818	12/31/2015
B1029939		PENSACOLA	FL		09/30/2011	4.375	462,190	0	0	0	0	0	297,000	12/31/2015
B1029959		PENSACOLA	FL		09/30/2011	4.375	585,433	0	0	0	0	0	601,000	12/31/2015
B1029953		QUINCY	FL		10/07/2011	4.750	896,525	0	0	0	0	0	1,024,012	12/31/2015
B1029940		SHALIMAR	FL		03/31/2011	4.375	1,073,906	0	0	0	0	0	1,019,000	12/31/2015
B1029941		WRIGHT	FL		09/30/2011	4.375	462,190	0	0	0	0	0	312,000	12/31/2015
A9090903		ATLANTA	GA		11/20/2009	5.000	516,089	0	0	0	0	0	963,000	12/31/2015
A9090906		ATLANTA	GA		11/20/2009	5.000	694,607	0	0	0	0	0	950,000	12/31/2015
A9090907		ATLANTA	GA		11/20/2009	5.000	447,803	0	0	0	0	0	534,000	12/31/2015
A9090913		ATLANTA	GA		12/31/2009	5.000	3,480,432	0	0	0	0	0	4,989,000	12/31/2015
A9090912		COLLEGE PARK	GA		12/31/2009	5.000	1,745,494	0	0	0	0	0	1,909,000	12/31/2015
A9090911		CONYERS	GA		12/31/2009	5.000	1,691,041	0	0	0	0	0	2,308,000	12/31/2015

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
A9090905		EAST POINT	GA		11/20/2009	5.000	483,152	0	0	0	0	0	563,000	12/31/2015
A7011201		MCDONOUGH	GA		03/20/2007	7.000	817,666	0	0	0	0	0	694,139	12/31/2015
A70112013		MCDONOUGH	GA		01/01/2009	7.000	16,425	0	0	0	0	0	13,944	12/31/2015
A9090908		MORROW	GA		11/20/2009	5.000	1,919,558	0	0	0	0	0	2,995,000	12/31/2015
A9090909		MORROW	GA		12/31/2009	5.000	1,471,421	0	0	0	0	0	2,569,000	12/31/2015
A9090910		SMYRNA	GA		11/20/2009	5.000	1,107,425	0	0	0	0	0	1,455,000	12/31/2015
A9090915		TUCKER	GA		11/20/2009	5.000	1,202,485	0	0	0	0	0	1,677,000	12/31/2015
A7041301		AMMON	ID		01/16/2008	4.500	972,296	0	0	0	0	0	1,241,717	12/31/2015
A3061601		AVON	IN		09/10/2003	5.625	767,448	0	0	0	0	0	880,000	12/31/2015
A6082802		CARMEL	IN		10/10/2006	4.500	1,456,739	0	0	0	0	0	1,971,000	12/31/2015
A8030609		BRIGHTON	MI		06/05/2008	6.125	256,403	0	0	0	0	0	155,474	12/31/2015
A7112702		SOUTHAVEN	MS		01/29/2008	6.125	1,124,726	0	0	0	0	0	1,034,373	12/31/2015
A71127029		SOUTHAVEN	MS		12/22/2010	0.000	40,492	0	0	0	0	0	37,239	12/31/2015
A5042801		MERRIMACK	NH		07/18/2005	4.250	591,565	0	0	0	0	0	532,000	11/15/2016
A3010305		BERNARDSVILLE	NJ		12/31/2006	5.375	375,255	0	0	0	0	0	350,370	07/12/2016
A3092301		HENDERSON	NV		11/25/2003	4.750	661,963	0	0	0	0	0	1,257,660	12/31/2015
A7091101		LAS VEGAS	NV		11/29/2007	4.125	1,552,981	0	0	0	0	0	1,084,000	12/31/2015
A3070704		RENO	NV		12/31/2006	4.750	386,375	0	0	0	0	0	938,400	12/31/2015
A2092704		SPARKS	NV		12/19/2002	4.750	390,803	0	0	0	0	0	719,100	01/15/2016
A4072702		BATAVIA	NY		12/31/2006	6.750	270,627	0	0	0	0	0	233,070	12/31/2015
A6120701		BUFFALO	NY		02/27/2007	3.750	176,219	0	0	0	0	0	224,510	07/28/2016
A6120701-1		BUFFALO	NY		07/28/2016	3.750	134,834	0	0	0	0	0	171,784	07/28/2016
A6120707		BUFFALO	NY		02/27/2007	3.750	191,553	0	0	0	0	0	202,942	07/28/2016
A6120707-1		BUFFALO	NY		07/28/2016	3.750	240,759	0	0	0	0	0	255,074	07/28/2016
A6120712		LOCKPORT	NY		02/27/2007	3.750	181,960	0	0	0	0	0	239,822	07/28/2016
A6120712-1		LOCKPORT	NY		07/28/2016	3.750	147,770	0	0	0	0	0	194,761	07/28/2016
A6120705		NIAGARA FALLS	NY		02/27/2007	3.750	143,297	0	0	0	0	0	309,804	07/28/2016
A6120705-1		NIAGARA FALLS	NY		07/28/2016	3.750	4,413	0	0	0	0	0	9,541	07/28/2016
A6120714		NIAGARA FALLS	NY		02/27/2007	3.750	87,999	0	0	0	0	0	87,522	07/28/2016
A6120714-1		NIAGARA FALLS	NY		07/28/2016	3.750	4,413	0	0	0	0	0	4,389	07/28/2016
A7041006		NIAGARA FALLS	NY		06/05/2007	3.750	748,521	0	0	0	0	0	492,862	07/28/2016
A7041006-1		NIAGARA FALLS	NY		07/28/2016	3.750	38,886	0	0	0	0	0	25,605	07/28/2016
A6120713		NORTH TONAWANDA	NY		02/27/2007	3.750	193,514	0	0	0	0	0	311,552	07/28/2016
A6120713-1		NORTH TONAWANDA	NY		07/28/2016	3.750	66,531	0	0	0	0	0	107,114	07/28/2016
A6120703		ORCHARD PARK	NY		02/27/2007	3.750	191,553	0	0	0	0	0	336,364	07/28/2016
A6120703-1		ORCHARD PARK	NY		07/28/2016	3.750	146,621	0	0	0	0	0	257,464	07/28/2016
A3102105		ROME	NY		01/22/2004	4.625	708,981	0	0	0	0	0	583,000	12/31/2015
A3102106		ROME	NY		01/22/2004	4.625	98,009	0	0	0	0	0	285,000	12/31/2015
A6120702		TONAWANDA	NY		02/27/2007	3.750	218,222	0	0	0	0	0	256,236	07/28/2016
A6120702-1		TONAWANDA	NY		07/28/2016	3.750	85,655	0	0	0	0	0	100,576	07/28/2016
A6120706		TONAWANDA	NY		02/27/2007	3.750	131,962	0	0	0	0	0	136,916	07/28/2016
A6120706-1		TONAWANDA	NY		07/28/2016	3.750	160,512	0	0	0	0	0	166,538	07/28/2016
A7010802		TONAWANDA	NY		03/30/2007	6.125	541,521	0	0	0	0	0	1,237,770	12/31/2015
A7121802		CINCINNATI	OH		02/26/2008	4.250	416,985	0	0	0	0	0	217,704	12/31/2015
A7080101		COVINGTON	TN		10/19/2007	5.000	264,964	0	0	0	0	0	260,985	12/31/2015
A6061201		LENOIR CITY	TN		08/29/2006	4.500	2,095,662	0	0	0	0	0	3,082,851	12/31/2015
A60612013		LENOIR CITY	TN		01/15/2010	4.500	115,395	0	0	0	0	0	169,754	12/31/2015
A4081902		MAGNOLIA	TX		11/18/2004	5.250	835,355	0	0	0	0	0	1,241,850	12/31/2015
A5100503		SPRING	TX		12/31/2006	5.250	372,043	0	0	0	0	0	373,320	12/31/2015
A8010201		SPRING	TX		03/10/2008	6.250	539,625	0	0	0	0	0	578,983	03/29/2016
1399999. Restructured mortgages - Commercial mortgages-all other							60,255,467	0	0	0	0	0	68,582,341	XXX
1699999. Total - Restructured Mortgages							60,255,467	0	0	0	0	0	68,582,341	XXX
2499999. Total - Mortgages with overdue interest over 90 days							0	0	0	0	0	0	0	XXX
A8071501		NEWTOWN SQUARE	PA		10/23/2008	4.625	1,066,153	0	0	0	0	0	1,365,180	04/28/2016
2999999. Mortgages in the process of foreclosure-Commercial mortgages-all other							1,066,153	0	0	0	0	0	1,365,180	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	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
3299999. Total - Mortgages in the process of foreclosure							1,066,153	0	0	0	0	0	1,365,180	XXX
3399999 - Totals							5,722,673,942	0	0	0	0	0	10,484,224,549	XXX

General Interrogatory:

1. Mortgages in good standing $ ..... 497,638 unpaid taxes $ ..... 17,195 interest due and unpaid.
2. Restructured mortgages $ ..... 105,365 unpaid taxes $ ..... 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ ..... 0 unpaid taxes $ ..... 0 interest due and unpaid.
4. Mortgages in process of foreclosure $ ..... 0 unpaid taxes $ ..... 4,109 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
B5100606	BESSEMER	AL		01/15/2016	4.875	2,000,000	0	3,081,000
B6030202	BIRMINGHAM	AL		06/09/2016	4.375	3,775,000	0	5,034,000
B5081103	DECATUR	AL		11/12/2015	5.125	0	437,685	1,722,000
B5112502	FULTONDALE	AL		02/26/2016	4.500	3,000,000	0	4,006,000
B3083001	HUNTSVILLE	AL		12/27/2013	5.750	0	1,010,433	1,722,000
B5081105	HUNTSVILLE	AL		11/12/2015	5.000	0	1,402,851	2,892,000
B6012805	SARALAND	AL		03/31/2016	4.000	1,100,000	0	7,591,000
B5081106	LITTLE ROCK	AR		11/12/2015	5.000	0	1,020,272	2,740,000
B5040309	AVONDALE	AZ		02/26/2016	4.450	8,050,000	0	10,769,000
B5111107	MESA	AZ		01/27/2016	4.500	2,000,000	0	2,714,000
B6031001	MESA	AZ		06/20/2016	6.000	370,000	0	761,000
B6061003	MESA	AZ		08/31/2016	4.375	1,200,000	0	1,601,000
W5011601	MESA	AZ		03/02/2015	6.125	0	852,738	7,759,000
W5090102	MESA	AZ		10/28/2015	5.375	0	232,275	6,623,000
B5073004	MIAMI	AZ		01/21/2016	4.625	400,000	0	744,000
B5081304	PEORIA	AZ		10/28/2015	4.375	0	149,175	1,624,428
B5111103	PEORIA	AZ		02/16/2016	4.875	2,800,000	0	3,830,000
B6012902	PEORIA	AZ		03/03/2016	4.500	1,550,000	0	2,073,000
B6052501	PEORIA	AZ		07/29/2016	4.125	1,650,000	0	2,216,000
B3121805-1	PHOENIX	AZ		11/07/2016	4.500	408,204	0	1,547,000
B5111102	PHOENIX	AZ		05/02/2016	4.625	1,300,000	0	1,735,000
B6022301	PHOENIX	AZ		04/20/2016	4.250	2,050,000	0	2,739,000
B6030806	PHOENIX	AZ		10/06/2016	4.875	750,000	0	1,022,000
B6041501	PHOENIX	AZ		06/07/2016	4.375	1,340,000	0	1,975,000
B6052007	PHOENIX	AZ		08/19/2016	4.000	2,600,000	0	3,510,000
B5042802	SCOTTSDALE	AZ		08/20/2015	4.750	0	698,500	4,359,910
B5111101	SCOTTSDALE	AZ		05/02/2016	4.625	300,000	0	427,000
B5120202	SCOTTSDALE	AZ		03/01/2016	4.375	1,800,000	0	2,449,000
B6030803	SCOTTSDALE	AZ		06/29/2016	4.875	700,000	0	990,000
B6041902	SCOTTSDALE	AZ		06/22/2016	3.875	950,000	0	1,270,000
B6041903	SCOTTSDALE	AZ		06/22/2016	3.875	875,000	0	1,169,000
B6072105	SCOTTSDALE	AZ		10/11/2016	4.250	375,000	0	539,000
B5111104	SHOW LOW	AZ		01/26/2016	4.625	1,000,000	0	1,926,000
B6041301	SUN CITY	AZ		07/08/2016	4.375	1,525,000	0	2,043,000
B5071301	TEMPE	AZ		01/19/2016	4.875	820,000	0	1,672,000
B5092207	TEMPE	AZ		01/15/2016	4.750	900,000	0	1,322,000
B6011202	TEMPE	AZ		03/24/2016	4.500	760,000	0	1,030,000
W5031201	AGOURA HILLS	CA		04/29/2015	6.000	0	889,004	13,525,000
B5092203	ANAHEIM	CA		01/07/2016	4.500	1,570,000	0	2,321,000
B6030206	ANAHEIM	CA		03/31/2016	4.250	9,000,000	0	12,072,000
B6100402	ANAHEIM	CA		12/09/2016	4.375	800,000	0	1,177,000
B5092205	ANAHIEM	CA		01/07/2016	4.500	950,000	0	1,373,000
B6071802	ARTESIA	CA		09/19/2016	4.250	1,050,000	0	1,449,000
B6011302	BAKERSFIELD	CA		03/28/2016	4.625	2,000,000	0	3,231,000
B6012604	BREA	CA		04/01/2016	3.750	5,000,000	0	7,201,000
B6101803	BREA	CA		12/16/2016	4.875	1,050,000	0	1,492,000
B6041504	BRENTWOOD	CA		07/19/2016	4.000	2,500,000	0	3,749,000
A4072704-1	BURLINGAME	CA		11/21/2016	5.000	460,000	0	3,913,000
B5111901	CAMPBELL	CA		01/06/2016	4.750	19,750,000	0	30,613,000
B6010802	CAMPBELL	CA		03/31/2016	4.500	3,000,000	0	4,018,000
B6051001	CAMPBELL	CA		07/13/2016	4.625	1,050,000	0	1,487,000
B6051102	CARLSBAD	CA		06/30/2016	4.250	1,150,000	0	1,534,000
B5122102	CASTAIC	CA		03/17/2016	4.750	1,300,000	0	1,863,000
B6070805	CASTAIC	CA		10/11/2016	3.875	700,000	0	1,932,000
B6052701	CASTROVILLE	CA		07/25/2016	4.125	2,800,000	0	4,343,000
B6090701	CHULA VISTA	CA		12/01/2016	4.250	1,225,000	0	1,735,000
W4112501	CHULA VISTA	CA		01/14/2015	5.375	0	596,864	2,964,000
B5111106	CITY OF INDUSTRY	CA		03/02/2016	4.625	3,600,000	0	4,911,000
B6030305	CLOVIS	CA		03/30/2016	4.625	5,900,000	0	8,128,000
B6032302	COMMERCE	CA		06/30/2016	4.500	750,000	0	1,271,000
B5031003	CORONA	CA		07/31/2015	4.500	0	9,107,172	17,791,961
B5081201-1	COSTA MESA	CA		10/05/2016	4.375	1,000,000	0	3,711,000
B6030205	COSTA MESA	CA		04/07/2016	4.250	12,500,000	0	18,381,000
B6072901	CULVER CITY	CA		09/26/2016	4.250	20,000,000	0	28,810,000
B6011204	DAVIS	CA		03/31/2016	4.375	2,750,000	0	4,691,000

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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
B6041304	DESERT HOT SPRINGS	CA		07/12/2016	4.750	1,600,000	0	2,422,000
W6080302	ENCINITAS	CA		09/23/2016	6.500	11,020,189	0	15,196,000
B5073003	ESCONDIDO	CA		01/21/2016	4.625	1,100,000	0	1,712,000
B3011003-1	FONTANA	CA		01/08/2016	5.000	1,500,000	0	3,657,000
B5102801	FONTANA	CA		02/02/2016	4.375	1,300,000	0	1,752,000
B6081804	FOUNTAIN VALLEY	CA		10/28/2016	3.750	5,000,000	0	6,725,000
B6012801	FREMONT	CA		03/23/2016	4.500	1,900,000	0	2,646,000
B5100603	FRESNO	CA		01/21/2016	4.625	1,103,000	0	1,474,000
B6031105	FRESNO	CA		05/18/2016	4.125	1,250,000	0	2,052,000
B6032202	FRESNO	CA		06/30/2016	4.500	1,000,000	0	1,539,000
W6022601	FULLERTON	CA		04/14/2016	6.625	5,739,717	0	12,397,000
B6040101	GLENDALE	CA		06/21/2016	4.500	3,675,000	0	5,013,000
B6100612	HANFORD	CA		12/15/2016	4.750	760,000	0	1,118,000
B6082601	HAYWARD	CA		12/14/2016	4.250	1,950,000	0	4,675,000
W6110301	HEMET	CA		12/22/2016	6.250	12,255,000	0	17,154,000
B6101802	INDIO	CA		12/16/2016	4.250	1,000,000	0	2,680,000
A4120205-1	LA PUENTE	CA		09/23/2016	4.500	500,000	0	2,564,000
B6062105	LAGUNA HILLS	CA		08/30/2016	4.875	700,000	0	1,170,000
B6062106	LAGUNA HILLS	CA		08/30/2016	4.875	700,000	0	1,368,000
W4032001	LAGUNA HILLS	CA		05/08/2014	6.250	0	1,610,854	14,296,000
B6100403	LAGUNA WOODS	CA		12/12/2016	4.375	1,750,000	0	2,707,000
B6070502	LEMON GROVE	CA		09/02/2016	4.250	1,050,000	0	1,580,000
B6011301	LONG BEACH	CA		03/30/2016	4.625	850,000	0	1,179,000
B6032303	LONG BEACH	CA		06/17/2016	4.375	650,000	0	992,000
A511100730	LOS ANGELES	CA		01/21/2016	4.637	52,326	0	72,698
A51110073P	LOS ANGELES	CA		02/19/2016	4.375	73,950	0	102,741
A511100730	LOS ANGELES	CA		03/22/2016	4.635	64,260	0	89,279
A51110073R	LOS ANGELES	CA		04/22/2016	4.375	128,986	0	179,205
A51110073S	LOS ANGELES	CA		05/20/2016	4.392	100,921	0	140,213
A51110073T	LOS ANGELES	CA		07/11/2016	4.375	69,045	0	95,926
A51110073U	LOS ANGELES	CA		08/02/2016	4.375	44,319	0	61,574
A51110073V	LOS ANGELES	CA		11/04/2016	4.483	235,161	0	326,717
A51110073W	LOS ANGELES	CA		12/05/2016	4.871	35,114	0	48,785
B1070614-1	LOS ANGELES	CA		06/29/2016	5.000	1,700,000	0	2,329,311
B5082003	LOS ANGELES	CA		11/09/2015	4.250	0	127,500	2,435,760
B5120401	LOS ANGELES	CA		02/17/2016	4.500	1,275,000	0	2,861,000
B6041404	LOS ANGELES	CA		07/28/2016	4.500	2,700,000	0	3,910,000
B6050603	LOS ANGELES	CA		09/20/2016	4.500	3,060,000	0	4,127,000
B6081103	LOS ANGELES	CA		09/15/2016	4.000	10,000,000	0	16,800,000
B6081606	LOS ANGELES	CA		10/27/2016	4.000	5,000,000	0	6,735,000
B6082301	LOS ANGELES	CA		10/31/2016	5.125	9,100,000	0	12,225,000
B6100306	LOS ANGELES	CA		12/16/2016	4.750	970,000	0	1,738,000
W6102001	LOS ANGELES	CA		11/29/2016	6.125	10,090,000	0	23,907,000
B6050205	MENLO PARK	CA		07/28/2016	4.000	10,000,000	0	15,904,000
B6042707	MORENO VALLEY	CA		07/14/2016	4.250	5,250,000	0	7,083,000
B6021703	NEEDLES	CA		04/08/2016	4.125	3,800,000	0	6,059,000
B6042002	NEWPORT BEACH	CA		06/30/2016	4.125	4,800,000	0	8,134,000
B6071401	NEWPORT BEACH	CA		11/02/2016	3.750	6,000,000	0	8,029,000
B6022501	NORTH HOLLYWOOD	CA		04/21/2016	4.500	3,975,000	0	9,601,000
B6020204	ONTARIO	CA		04/25/2016	3.875	2,000,000	0	2,721,000
B6040402	PALM DESERT	CA		06/02/2016	4.375	700,000	0	1,015,000
B2012601-1	PALO ALTO	CA		03/15/2016	5.750	3,000,000	0	12,109,000
B5110501	PASADENA	CA		01/19/2016	4.500	1,400,000	0	3,036,000
B5102601	PASO ROBLES	CA		01/04/2016	4.250	4,000,000	0	5,349,000
B6012806	PASO ROBLES	CA		05/16/2016	4.500	600,000	0	880,000
B6070802	PASO ROBLES	CA		10/21/2016	4.375	1,904,000	0	5,701,000
B5092204	PERRIS	CA		01/07/2016	4.500	1,220,000	0	1,868,000
B6060305	PLACENTIA	CA		08/01/2016	4.125	3,400,000	0	5,002,000
B5091702	POLLOCK PINES	CA		03/31/2016	4.750	575,000	0	907,000
B6022201	POWAY	CA		04/27/2016	4.125	800,000	0	1,213,000
B6050403	RANCHO CORDOVA	CA		06/30/2016	4.500	6,250,000	0	9,623,000
B6090201	REDWOOD CITY	CA		11/10/2016	4.250	750,000	0	1,083,000
B6031103	RIVERSIDE	CA		05/24/2016	4.250	1,250,000	0	2,727,000
B6031104	RIVERSIDE	CA		05/24/2016	4.250	3,200,000	0	4,822,000
B6050301	RIVERSIDE	CA		07/05/2016	4.375	660,000	0	962,000

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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
B5091101	ROSEVILLE	CA		11/30/2015	4.750	0	253,511	1,630,470
B6061702	ROSEVILLE	CA		10/07/2016	4.250	8,000,000	0	12,468,000
B6082501	ROWLAND HEIGHTS	CA		11/09/2016	4.250	525,000	0	2,676,000
W5040301	ROWLAND HEIGHTS	CA		05/27/2015	6.250	0	99,839	1,298,250
W5040301A	ROWLAND HEIGHTS	CA		11/10/2016	6.875	37,606	0	54,443
B0051701-1	RUBIDOUX	CA		11/01/2016	4.250	2,500,000	0	4,819,000
B6030702	SACRAMENTO	CA		05/10/2016	4.375	900,000	0	1,209,000
B6030703	SACRAMENTO	CA		05/10/2016	4.375	1,800,000	0	2,411,000
B6030704	SACRAMENTO	CA		05/10/2016	4.375	4,250,000	0	5,698,000
B6040803	SACRAMENTO	CA		05/26/2016	4.500	3,400,000	0	4,676,000
B6040805	SACRAMENTO	CA		05/26/2016	4.500	2,200,000	0	2,950,000
B6040806	SACRAMENTO	CA		05/26/2016	4.500	1,300,000	0	1,737,000
B6040807	SACRAMENTO	CA		05/26/2016	4.500	1,800,000	0	2,463,000
B6040808	SACRAMENTO	CA		05/26/2016	4.500	7,800,000	0	10,417,000
B6040809	SACRAMENTO	CA		05/26/2016	4.500	1,075,000	0	1,445,000
B6041806	SACRAMENTO	CA		05/26/2016	4.500	1,725,000	0	2,342,000
B5110604	SALINAS	CA		01/28/2016	4.500	2,700,000	0	4,443,000
B6110201	SALINAS	CA		12/20/2016	4.250	2,700,000	0	3,714,000
B6021602	SAN CLEMENTE	CA		04/18/2016	3.875	2,050,000	0	2,745,000
A9030410-1	SAN DIEGO	CA		04/29/2016	4.875	400,000	0	2,569,000
B5100101	SAN DIEGO	CA		01/11/2016	4.500	1,200,000	0	1,604,000
B5100605	SAN DIEGO	CA		01/04/2016	4.500	760,000	0	2,481,000
B6020901	SAN DIEGO	CA		04/28/2016	5.000	9,100,000	0	14,261,000
B6061302	SAN DIEGO	CA		09/23/2016	4.000	5,000,000	0	8,646,000
W6080301	SAN DIEGO	CA		09/23/2016	6.500	5,061,504	0	8,427,000
B6052006	SAN FERNANDO	CA		08/02/2016	4.375	720,000	0	964,000
B6030306	SAN FRANCISCO	CA		05/12/2016	4.250	11,500,000	0	16,301,000
B6030307	SAN FRANCISCO	CA		05/12/2016	4.250	2,565,000	0	4,411,000
B6030308	SAN FRANCISCO	CA		05/12/2016	4.250	1,430,000	0	1,909,000
B2031606-1	SAN JOSE	CA		10/26/2016	4.375	750,000	0	2,277,000
B6012807	SAN JOSE	CA		03/24/2016	4.125	730,000	0	992,000
B6082602	SAN JOSE	CA		11/16/2016	4.250	6,200,000	0	8,968,000
B6101203	SAN JOSE	CA		12/15/2016	4.125	1,600,000	0	2,702,000
B6041804	SAN LUIS OBISPO	CA		06/01/2016	4.250	16,000,000	0	21,329,000
B6020203	SAN MARCOS	CA		05/03/2016	4.000	2,000,000	0	2,686,000
B6041505	SAN MARCOS	CA		06/16/2016	3.750	2,750,000	0	4,229,000
B6081801	SAN MARINO	CA		09/29/2016	3.875	2,600,000	0	3,476,000
B6103103	SAN MATEO	CA		12/15/2016	4.250	2,300,000	0	3,137,000
B6030203	SAN PEDRO	CA		05/23/2016	4.125	1,290,000	0	2,719,000
B6012803	SANTA ANA	CA		04/11/2016	4.625	1,500,000	0	2,004,000
B6062302	SANTA ANA	CA		09/09/2016	4.000	8,500,000	0	16,833,000
B5120201	SANTA BARBARA	CA		02/25/2016	4.000	1,825,000	0	3,030,000
B5120702	SANTA MONICA	CA		02/11/2016	4.500	1,000,000	0	3,613,000
B5121601	SANTA MONICA	CA		03/17/2016	4.250	1,779,000	0	2,636,000
B6081604	SANTA MONICA	CA		10/03/2016	4.000	12,000,000	0	18,627,000
B6081605	SANTA MONICA	CA		10/27/2016	4.000	1,200,000	0	1,812,000
W5030501	SANTA MONICA	CA		04/15/2015	5.500	0	352,312	8,179,500
B6022901	SANTA PAULA	CA		05/02/2016	4.500	5,200,000	0	7,409,000
B5112403	SANTA ROSA	CA		02/10/2016	4.750	500,000	0	2,107,000
B6072601	SANTEE	CA		10/19/2016	4.250	2,000,000	0	2,741,000
B6090702	SONOMA	CA		12/19/2016	4.750	6,000,000	0	12,636,000
B6091202	SONORA	CA		11/30/2016	4.750	525,000	0	1,362,000
B5100604	STOCKTON	CA		01/22/2016	4.500	2,600,000	0	6,113,000
B6032301	SUN VALLEY	CA		06/09/2016	4.500	1,000,000	0	1,604,000
B5091601	SYLMAR	CA		01/04/2016	4.750	11,500,000	0	15,348,000
B5092206	TEMECULA	CA		01/08/2016	4.500	1,260,000	0	1,815,000
B5122101	TEMECULA	CA		03/30/2016	4.750	1,100,000	0	1,601,000
W6080303	TEMECULA	CA		09/23/2016	6.500	6,935,834	0	10,389,000
B6041102	TEMPLETON	CA		05/31/2016	4.250	7,500,000	0	10,078,000
A7121204-1	TORRANCE	CA		05/23/2016	4.500	500,000	0	4,633,000
B4121506-1	UPLAND	CA		12/16/2016	4.375	700,000	0	3,789,000
B0060303-1	VALLEJO	CA		03/03/2016	4.500	500,000	0	794,358
B6062403	VALLEJO	CA		09/22/2016	4.125	3,250,000	0	4,657,000
B6051803	VAN NUYS	CA		07/14/2016	4.125	2,400,000	0	3,227,000
B6081002	VAN NUYS	CA		12/30/2016	4.125	1,980,000	0	2,716,000

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B5100102	VISTA	CA		01/12/2016	4.500	1,500,000	0	2,055,000
B6020801	VISTA	CA		04/11/2016	4.375	1,350,000	0	2,177,000
B5110904	WALNUT CREEK	CA		01/27/2016	4.500	5,000,000	0	6,823,000
B2010503-1	WEST HOLLYWOOD	CA		12/16/2016	4.500	2,250,000	0	9,511,000
B6040804	WEST SACRAMENTO	CA		05/26/2016	4.500	2,000,000	0	2,670,000
W5101901	CENTENNIAL	CO		11/23/2015	6.750	0	816,226	1,430,286
B5103002	DENVER	CO		01/15/2016	4.875	750,000	0	1,001,000
B5103003	DENVER	CO		01/15/2016	5.000	382,000	0	514,000
B5112503	DENVER	CO		02/17/2016	4.500	3,800,000	0	5,566,000
B6010402	DENVER	CO		02/26/2016	4.750	1,500,000	0	2,004,000
B6012203	DENVER	CO		03/25/2016	4.125	5,500,000	0	9,267,000
B6033001	DENVER	CO		05/31/2016	4.500	1,280,000	0	1,708,000
B6041103	DENVER	CO		06/21/2016	4.375	850,000	0	1,141,000
B6082201	DENVER	CO		10/20/2016	4.375	840,000	0	1,387,000
B6082502	DENVER	CO		11/03/2016	4.250	1,125,000	0	1,502,000
B5103004	ENGLEWOOD	CO		01/15/2016	4.875	1,500,000	0	2,057,000
B5103005	ENGLEWOOD	CO		01/15/2016	4.875	540,000	0	721,000
B6030810	GYPSUM	CO		06/03/2016	4.375	3,200,000	0	4,281,000
B6070701	HENDERSON	CO		08/31/2016	4.250	5,320,000	0	7,996,000
W5032401	LITTLETON	CO		05/21/2015	5.625	0	958,119	3,832,000
W5120101	NEW BRITAIN	CT		02/16/2016	6.750	4,002,348	0	8,964,110
B6031701	WASHINGTON	DC		05/16/2016	4.000	9,300,000	0	12,403,000
B6021101	APOPKA	FL		05/27/2016	4.250	3,950,000	0	5,266,000
B6032901	AVON PARK	FL		06/13/2016	4.750	1,470,000	0	2,095,000
B1029922	CRESTVIEW	FL		03/31/2011	5.000	0	6,658	800,000
B6032902	DAVENPORT	FL		06/13/2016	4.750	1,400,000	0	1,932,000
B6081803	DEFUNIAK SPRINGS	FL		10/31/2016	4.125	4,000,000	0	5,330,000
B6031801	DUNNELLON	FL		06/24/2016	4.625	2,000,000	0	2,682,000
B6090801	FORT MYERS	FL		11/18/2016	4.500	775,000	0	1,043,000
B5121402	FORT PIERCE	FL		03/10/2016	4.750	3,000,000	0	6,206,000
B6042702	HOMOSASSA	FL		07/14/2016	4.500	2,275,000	0	3,214,000
B5120203	JACKSONVILLE	FL		01/26/2016	4.500	750,000	0	1,156,000
B6071301	JACKSONVILLE	FL		09/07/2016	4.500	1,625,000	0	2,709,000
B3061302-1	KISSIMMEE	FL		11/09/2016	4.500	153,057	0	238,854
B6032903	LAKELAND	FL		07/12/2016	4.750	2,010,000	0	2,800,000
B6042102	LAKELAND	FL		06/29/2016	4.000	2,500,000	0	4,441,000
W5090101	LYNN HAVEN	FL		11/03/2015	6.125	0	646,531	5,194,000
B2110902-1	MELBOURNE	FL		11/03/2016	4.500	185,288	0	287,325
B6050901	MELBOURNE	FL		07/28/2016	4.625	2,550,000	0	3,737,000
B5052701	NORTH FORT MYERS	FL		08/28/2015	4.250	0	620,604	3,824,480
B5120302	ORLANDO	FL		02/19/2016	4.500	2,900,000	0	4,178,000
B6042701	PALM BAY	FL		07/21/2016	4.375	1,500,000	0	3,879,000
W6031601	PALM BEACH GARDENS	FL		05/05/2016	5.750	5,913,634	0	9,478,000
B6022602	PENSACOLA	FL		04/19/2016	4.250	5,550,000	0	7,450,000
W6040701	PINELLAS PARK	FL		06/03/2016	5.625	5,175,000	0	8,120,000
B5111902	POMPANO BEACH	FL		02/05/2016	4.500	1,390,000	0	1,987,000
B5112001	PORT CHARLOTTE	FL		02/03/2016	4.250	2,500,000	0	3,677,000
B6032801	PORT RICHEY	FL		05/27/2016	4.000	560,000	0	752,000
B6092301	SANFORD	FL		11/16/2016	4.375	3,990,000	0	5,383,000
B5110601	SARASOTA	FL		01/04/2016	4.750	4,950,000	0	7,438,000
B6052003	ST PETERSBURG	FL		09/30/2016	4.500	1,975,000	0	3,092,000
B6052004	ST PETERSBURG	FL		09/30/2016	4.500	2,150,000	0	3,315,000
B6052005	ST. PETERSBURG	FL		09/30/2016	4.500	2,890,000	0	4,471,000
B6081702	ST. PETERSBURG	FL		09/30/2016	4.500	2,035,000	0	3,129,000
B6021001	TALLAHASSEE	FL		06/13/2016	4.750	3,000,000	0	4,347,000
B5110401	TAMPA	FL		01/29/2016	5.125	1,360,000	0	1,863,000
B6072101	TAMPA	FL		10/13/2016	4.625	500,000	0	683,000
B6052002	TEMPLE TERRACE	FL		09/30/2016	4.500	1,700,000	0	2,655,000
B3121803-1	VERO BEACH	FL		11/04/2016	4.500	433,817	0	935,000
B6083101	WILDWOOD	FL		11/04/2016	4.125	3,900,000	0	5,597,000
B6051105	ALPHARETTA	GA		07/22/2016	4.250	3,700,000	0	5,691,000
B6031404	ATHENS	GA		05/16/2016	4.375	1,200,000	0	1,693,000
B6072004	ATHENS	GA		09/20/2016	4.375	1,950,000	0	2,673,000
B6042601	ATLANTA	GA		10/07/2016	4.375	800,000	0	1,293,000
B6051702	ATLANTA	GA		08/31/2016	4.250	825,000	0	1,099,000

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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
B6060901	ATLANTA	GA		10/14/2016	4.500	600,000	0	799,000
B6061503	ATLANTA	GA		10/28/2016	4.250	650,000	0	1,017,000
B6081101	ATLANTA	GA		10/27/2016	4.000	1,600,000	0	2,161,000
B6031405	BOGART	GA		05/16/2016	4.500	620,000	0	838,000
B5111705	BUFORD	GA		01/29/2016	4.250	1,280,000	0	1,952,000
B6020202	BUFORD	GA		04/11/2016	4.875	900,000	0	1,209,000
B5111708	CARTERSVILLE	GA		02/09/2016	4.625	1,500,000	0	2,190,000
W5090902	COLUMBUS	GA		12/22/2015	6.750	0	2,000,000	4,353,000
B6012603	DECATUR	GA		05/11/2016	4.250	3,850,000	0	6,732,000
B6071102	DOUGLASVILLE	GA		09/09/2016	4.250	1,450,000	0	1,932,000
B5111704	DULUTH	GA		01/29/2016	4.250	1,320,000	0	2,085,000
B5111706	DULUTH	GA		01/29/2016	4.250	400,000	0	601,000
B6080401	FITZGERALD	GA		09/30/2016	4.500	1,500,000	0	2,062,000
B5111709	FOLKSTON	GA		02/09/2016	4.625	975,000	0	1,389,000
B5080602	GREENSBORO	GA		02/19/2016	5.250	900,000	0	1,211,000
B6062104	GRIFFIN	GA		08/26/2016	4.250	750,000	0	1,087,000
B5112402	HAMPTON	GA		03/18/2016	3.750	5,100,000	0	6,822,000
B5111710	HOMERVILLE	GA		02/09/2016	4.625	925,000	0	1,284,000
B6051107	KENNESAW	GA		07/22/2016	4.250	2,800,000	0	4,305,000
B6051108	KENNESAW	GA		07/22/2016	4.250	950,000	0	1,467,000
B6052704	KENNESAW	GA		08/12/2016	3.875	2,000,000	0	2,991,000
B6071101	KENNESAW	GA		09/15/2016	4.000	2,450,000	0	3,268,000
B6042708	MACON	GA		07/15/2016	4.250	2,850,000	0	4,568,000
B6071502	MACON	GA		08/30/2016	4.250	1,900,000	0	2,725,000
B5102301	MARIETTA	GA		01/08/2016	4.250	2,350,000	0	3,176,000
B6052302	MARIETTA	GA		08/03/2016	4.500	890,000	0	1,226,000
B6091201	MARIETTA	GA		10/28/2016	4.125	2,025,000	0	2,704,000
B6063001	MONROE	GA		09/09/2016	4.125	3,400,000	0	4,531,000
B6080101	MONROE	GA		10/14/2016	4.375	1,000,000	0	1,490,000
B6072102	MOULTRIE	GA		10/06/2016	4.375	1,450,000	0	2,394,000
B6022202	PEACHTREE CITY	GA		04/27/2016	4.750	1,825,000	0	2,881,000
B6041801	ROSWELL	GA		06/30/2016	4.250	1,250,000	0	2,251,000
B6062101	ROSWELL	GA		09/02/2016	4.125	1,500,000	0	2,584,000
B6092801	ROSWELL	GA		12/08/2016	4.500	2,275,000	0	3,156,000
B6090103	SAVANNAH	GA		09/21/2016	4.375	1,050,000	0	1,402,000
W5090901	SAVANNAH	GA		12/22/2015	6.750	0	1,000,000	3,340,000
B6051106	STONE MOUNTAIN	GA		07/22/2016	4.250	900,000	0	1,408,000
B5111703	SUWANEE	GA		01/29/2016	4.250	1,000,000	0	1,601,000
B6061501	SUWANEE	GA		08/10/2016	4.375	1,850,000	0	2,494,000
B5112401	SYLVANIA	GA		02/26/2016	4.750	900,000	0	1,421,000
B6032305	WARNER ROBINS	GA		05/24/2016	4.375	1,755,600	0	2,429,000
B6022203	WOODSTOCK	GA		04/27/2016	4.750	1,550,000	0	2,077,000
B6090102	INDIANOLA	IA		10/21/2016	4.500	1,100,000	0	1,466,000
B6041402	BOISE	ID		05/13/2016	4.500	2,461,375	0	3,338,000
B5100801	COEUR DALENE	ID		02/10/2016	4.750	630,000	0	1,215,000
B5120101	EAGLE	ID		01/29/2016	4.750	525,000	0	763,000
B5121401	HAYDEN	ID		05/03/2016	4.750	770,000	0	1,061,000
B5110602	POCATELLO	ID		01/15/2016	4.500	670,000	0	1,032,000
A5012901-1	ALTON	IL		12/22/2016	4.500	110,627	0	360,000
B5052003	BERKELEY	IL		08/19/2015	4.500	0	420,839	2,664,180
B6020802	BURR RIDGE	IL		04/22/2016	4.750	1,165,000	0	1,557,000
B5110603	CAHOKIA	IL		01/22/2016	4.250	3,350,000	0	5,194,000
B6050204	CHICAGO	IL		07/11/2016	4.625	2,000,000	0	2,695,000
B6072703	CHICAGO	IL		10/19/2016	4.125	1,250,000	0	1,679,000
B6082504	CHICAGO	IL		11/04/2016	4.125	4,500,000	0	6,174,000
B6092604	CHICAGO	IL		12/15/2016	4.250	1,500,000	0	2,003,000
B6092605	CHICAGO	IL		12/15/2016	4.250	1,280,000	0	1,717,000
B6052703	EDWARDSVILLE	IL		08/25/2016	4.375	2,700,000	0	4,151,000
B5111602	ELK GROVE VILLAGE	IL		03/23/2016	4.250	720,000	0	1,124,000
B6042703	GLENCOE	IL		07/28/2016	4.875	8,950,000	0	11,982,000
B6012605	GRANITE CITY	IL		04/20/2016	4.375	3,800,000	0	6,269,000
W5040101	JOLIET	IL		07/31/2015	5.750	0	342,107	4,110,203
B6092608	LAKE BARRINGTON	IL		12/16/2016	4.500	1,300,000	0	2,018,000
B6061603	MOUNT PROSPECT	IL		09/29/2016	4.375	3,000,000	0	4,009,000
B5052001	MUNDELEIN	IL		08/19/2015	4.500	0	274,460	2,091,820

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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
B5080703	MUNDELEIN	IL		07/29/2016	4.375	6,500,000	0	9,071,000
B6030902	NILES	IL		06/10/2016	4.500	2,200,000	0	2,941,000
A4042414	RIVERSIDE	IL		07/01/2004	6.750	0	326,867	891,685
A4042414-1	RIVERSIDE	IL		04/30/2014	4.250	0	62,632	171,174
A4042414-2	RIVERSIDE	IL		08/31/2016	4.500	190,105	0	1,320,000
B6100307	WHEELING	IL		12/12/2016	4.250	1,830,000	0	2,797,000
B3111302	BLOOMINGTON	IN		02/12/2014	5.000	0	6,268,274	11,398,000
B6092606	EAST CHICAGO	IN		12/15/2016	4.250	875,000	0	1,172,000
B6100610	FORT WAYNE	IN		12/21/2016	4.750	1,335,000	0	2,273,000
B1122005-1	INDIANAPOLIS	IN		08/18/2016	5.375	325,000	0	2,408,000
B3032602-1	INDIANAPOLIS	IN		10/12/2016	4.625	1,500,000	0	2,516,000
B6010801	INDIANAPOLIS	IN		03/08/2016	4.250	1,125,000	0	1,598,000
B6062202	INDIANAPOLIS	IN		09/09/2016	4.375	1,810,000	0	2,718,000
B6031501	NEW ALBANY	IN		06/10/2016	4.625	1,250,000	0	1,696,000
B6100608	WARSAW	IN		12/21/2016	4.750	1,270,000	0	2,116,000
B6060102	OLATHE	KS		08/03/2016	4.500	610,000	0	828,000
A4092703-1	TOPEKA	KS		07/29/2016	6.000	156,265	0	266,757
B6012901	WICHITA	KS		03/24/2016	4.875	1,293,000	0	1,773,000
B4120903	NEW ORLEANS	LA		01/30/2015	4.500	0	4,119,232	17,642,000
B6092004	SOUTH HADLEY	MA		11/08/2016	4.250	3,420,000	0	4,659,000
B6050401	ANNAPOLIS	MD		07/01/2016	4.000	5,000,000	0	6,998,000
B6060202	BALTIMORE	MD		08/12/2016	4.125	1,350,000	0	1,818,000
B6082302	BALTIMORE	MD		11/30/2016	4.250	15,250,000	0	23,765,000
B6090101	BALTIMORE	MD		10/31/2016	4.250	1,000,000	0	1,350,000
B5091001	BELTSVILLE	MD		01/14/2016	4.500	3,200,000	0	4,307,000
B5121701	EDGEWOOD	MD		01/20/2016	4.250	3,000,000	0	4,206,000
B6033002	FREDERICK	MD		05/26/2016	4.250	3,525,000	0	4,757,000
B6092001	FREDERICK	MD		12/06/2016	4.125	1,100,000	0	1,479,000
B5122802	HAGERSTOWN	MD		03/31/2016	4.375	1,580,000	0	2,234,000
B6060601	KENSINGTON	MD		08/30/2016	4.000	3,000,000	0	4,050,000
W6011201	LANHAM	MD		03/23/2016	6.125	4,300,000	0	6,159,000
B6041302	LINTHICUM HEIGHTS	MD		05/19/2016	4.375	13,635,509	0	20,679,000
B6051603	REISTERSTOWN	MD		08/12/2016	4.625	1,000,000	0	2,223,000
B6061601	ROCKVILLE	MD		08/31/2016	5.000	18,250,000	0	28,528,000
B6021601	WINDSOR MILL	MD		04/14/2016	4.250	4,275,000	0	5,705,000
B5071706	SCARBOROUGH	ME		09/03/2015	5.000	0	1,362,548	2,433,500
B6042602	ANN ARBOR	MI		06/29/2016	5.000	7,753,384	0	13,217,967
B6052705	ANN ARBOR	MI		08/17/2016	4.500	3,700,000	0	6,302,000
B6081703	ANN ARBOR	MI		10/06/2016	4.000	2,665,000	0	3,682,000
B6031802	AUBURN HILLS	MI		06/10/2016	4.500	750,000	0	1,622,000
B6081802	AUBURN HILLS	MI		11/22/2016	4.125	1,975,000	0	3,078,000
B6092302	AUBURN HILLS	MI		11/29/2016	4.375	2,050,000	0	3,226,000
W6090901	AUBURN HILLS	MI		11/04/2016	6.500	3,246,000	0	9,199,000
B6042802	BELLEVILLE	MI		07/08/2016	4.250	2,000,000	0	3,423,000
B5120402	COMMERCE	MI		02/26/2016	4.500	1,025,000	0	1,378,000
B5091701	DETROIT	MI		01/06/2016	4.750	1,000,000	0	1,416,000
W4122201	DETROIT	MI		02/24/2015	6.500	0	264,065	981,091
B5102802	DUNDEE	MI		01/13/2016	4.875	2,925,000	0	4,275,000
B6063002	EASTPOINTE	MI		09/09/2016	4.250	1,650,000	0	2,375,000
B6051703	GRAND RAPIDS	MI		07/29/2016	4.750	1,500,000	0	2,046,000
B6071201	GRAND RAPIDS	MI		10/05/2016	4.250	2,425,000	0	3,234,000
W4111001	GRAND RAPIDS	MI		03/13/2015	6.375	0	273,999	5,132,000
B5120405	HOWELL	MI		02/26/2016	4.500	1,000,000	0	1,378,000
B6030809	LANSING	MI		04/29/2016	4.750	5,200,000	0	6,973,000
B5120204	MOUNT CLEMENS	MI		02/16/2016	5.250	950,000	0	1,371,000
B5120404	TAYLOR	MI		02/26/2016	4.500	1,250,000	0	2,190,000
B6033101	TROY	MI		06/22/2016	4.750	1,500,000	0	2,014,000
B5120403	WASHINGTON	MI		02/26/2016	4.500	1,275,000	0	1,708,000
B6042803	YPSILANTI	MI		07/08/2016	4.250	1,000,000	0	1,542,000
A8013104-1	APPLE VALLEY	MN		08/29/2016	10.125	152,169	0	1,457,683
B0101101	MAPLEWOOD	MN		03/25/2011	4.000	0	116,853	4,697,000
B6061301	MAPLEWOOD	MN		09/15/2016	4.250	4,125,000	0	5,505,000
B5122201	ARNOLD	MO		03/10/2016	4.375	5,000,000	0	7,729,000
B6091401	FENTON	MO		12/02/2016	4.500	3,630,000	0	5,601,000
B6060304	FORISSANT	MO		09/22/2016	4.250	1,150,000	0	1,535,000

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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
B5092801	GRANDVIEW	MO		12/10/2015	4.625	0	233,966	1,492,000
B5060803	INDEPENDENCE	MO		10/30/2015	5.000	0	1,898,033	4,798,160
B6052303	KANSAS CITY	MO		08/26/2016	4.125	2,100,000	0	3,499,000
B6072802	ST PETERS	MO		11/01/2016	4.125	900,000	0	1,220,000
W5091501	ST. CHARLES	MO		11/19/2015	6.125	0	370,046	10,606,000
B6050302	ST. LOUIS	MO		07/27/2016	4.250	9,200,000	0	13,139,000
B6071902	ST. LOUIS	MO		10/11/2016	4.250	750,000	0	1,004,000
B6081904	ST. LOUIS	MO		12/01/2016	4.250	11,750,000	0	19,006,000
B5121002	WEBSTER GROVES	MO		02/16/2016	4.250	4,900,000	0	6,879,000
B5081102	OLIVE BRANCH	MS		11/12/2015	5.000	0	1,319,880	2,910,000
B6041104	ALBEMARLE	NC		06/29/2016	4.500	4,800,000	0	7,414,000
B5101601	CHARLOTTE	NC		01/11/2016	4.500	1,700,000	0	2,510,000
B6012804	CHARLOTTE	NC		04/29/2016	4.375	1,550,000	0	2,120,000
B6050203	CONCORD	NC		06/27/2016	4.375	1,850,000	0	2,540,000
B6030804	FAYETTEVILLE	NC		06/01/2016	4.500	1,550,000	0	2,670,000
B6081603	GRAHAM	NC		10/12/2016	4.125	1,350,000	0	1,801,000
B5081404	GREENSBORO	NC		12/02/2015	4.500	0	610,400	5,303,613
B6072002	GREENSBORO	NC		09/27/2016	4.250	6,000,000	0	8,017,000
B6072003	GREENSBORO	NC		09/27/2016	4.250	3,550,000	0	4,781,000
B6080402	HUNTERSVILLE	NC		10/21/2016	4.250	4,000,000	0	5,334,000
B6080403	HUNTERSVILLE	NC		10/21/2016	4.250	1,500,000	0	2,010,000
B6030807	KINSTON	NC		06/01/2016	4.500	700,000	0	1,104,000
B5121403	MONROE	NC		02/25/2016	4.375	1,500,000	0	2,071,000
B6042203	PEMBROKE	NC		10/04/2016	4.250	2,450,000	0	3,283,000
B5111603	RAEFORD	NC		01/29/2016	4.375	3,600,000	0	4,872,000
B6021706	RALEIGH	NC		04/28/2016	4.250	1,250,000	0	1,746,000
B6060301	RALEIGH	NC		08/30/2016	4.375	3,800,000	0	5,486,000
B6062401	RANDLEMAN	NC		08/25/2016	4.500	775,000	0	1,211,000
B6030805	WAKE FOREST	NC		06/01/2016	4.500	750,000	0	1,162,000
B5031802	EATONTOWN	NJ		05/27/2015	4.500	0	2,106,840	12,090,000
B5111711	LAKEWOOD	NJ		01/06/2016	5.125	1,575,000	0	2,258,000
B5071704	MAHWAH	NJ		09/03/2015	5.000	0	617,673	3,161,400
B5071703	MOUNT ARLINGTON	NJ		09/03/2015	5.000	0	92,138	14,946,000
B5111601	VINELAND	NJ		02/26/2016	4.250	600,000	0	813,000
B6041202	ALBUQUERQUE	NM		06/01/2016	3.875	3,800,000	0	5,070,000
B6051201	ALBUQUERQUE	NM		08/01/2016	4.500	4,900,000	0	6,930,000
B6060801	ALBUQUERQUE	NM		08/23/2016	4.000	5,980,000	0	9,198,000
B6091601	ALBUQUERQUE	NM		10/31/2016	4.125	4,000,000	0	7,128,000
W4121101	CARLSBAD	NM		01/29/2015	6.250	0	103,174	3,217,000
B6041201	RIO RANCHO	NM		06/01/2016	3.875	3,450,000	0	5,552,000
B6051801	SANTA FE	NM		08/09/2016	4.250	3,540,000	0	5,141,000
B6082505	SANTA FE	NM		11/15/2016	4.375	3,700,000	0	5,102,000
B6091901	SANTA FE	NM		11/15/2016	4.500	3,500,000	0	5,595,000
W6111801	SANTA FE	NM		12/29/2016	6.000	5,325,000	0	8,030,000
B5111604	HENDERSON	NV		01/11/2016	4.125	1,135,000	0	1,513,000
B6012802	LAS VEGAS	NV		04/04/2016	4.000	2,900,000	0	3,874,000
B6021003	LAS VEGAS	NV		04/07/2016	4.500	2,350,000	0	3,385,000
B6022402	LAS VEGAS	NV		06/09/2016	3.875	1,535,000	0	2,048,000
B6030701	LAS VEGAS	NV		06/09/2016	4.625	7,700,000	0	11,077,000
B6032401	LAS VEGAS	NV		05/12/2016	4.375	1,500,000	0	2,109,000
B6040502	LAS VEGAS	NV		06/22/2016	4.250	3,591,000	0	5,849,000
B6041805	LAS VEGAS	NV		06/16/2016	4.250	625,000	0	852,000
B6060201	LAS VEGAS	NV		11/29/2016	4.625	575,000	0	789,000
B6072804	LAS VEGAS	NV		09/27/2016	4.250	1,565,000	0	2,088,000
B6081903	LAS VEGAS	NV		10/27/2016	4.375	450,000	0	812,000
B6092002	LAS VEGAS	NV		11/30/2016	4.375	588,000	0	785,000
B6031401	RENO	NV		05/02/2016	4.125	1,325,000	0	1,776,000
B6071901	BRONX	NY		09/26/2016	4.250	1,000,000	0	1,387,000
B5102701	BROOKLYN	NY		02/19/2016	4.000	2,000,000	0	2,855,000
B6041101	HASTINGS-ON-HUDSON	NY		07/29/2016	4.375	1,400,000	0	1,876,000
W6042801	NANUET	NY		06/30/2016	6.250	6,750,000	0	11,046,000
B5092901	PENFIELD	NY		01/20/2016	4.250	1,300,000	0	2,008,000
B6072104	WHITE PLAINS	NY		10/03/2016	4.125	4,500,000	0	10,848,000
B3050702-1	AKRON	OH		08/17/2016	5.000	650,000	0	1,344,000
B6011401	BATVIA	OH		06/01/2016	4.625	900,000	0	1,203,000

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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
B5110202	CINCINNATI	OH		03/08/2016	4.500	1,250,000	0	1,678,000
B6061604	CINCINNATI	OH		12/19/2016	4.250	2,000,000	0	3,822,000
B5120303	CLEVELAND	OH		02/01/2016	4.625	3,325,000	0	4,437,000
B6100606	CLEVELAND	OH		12/08/2016	4.500	600,000	0	803,000
B3032603-1	COLUMBUS	OH		10/12/2016	4.625	1,000,000	0	1,839,000
B6060302	COLUMBUS	OH		08/31/2016	4.500	6,850,000	0	9,228,000
B6070101	ELIDA	OH		09/22/2016	4.125	2,150,000	0	2,877,000
B6041503	GREEN	OH		06/13/2016	4.625	1,800,000	0	2,458,000
B6100611	MANSFIELD	OH		12/15/2016	4.750	1,245,000	0	2,807,000
B6031804	MENTOR	OH		06/16/2016	4.250	1,212,880	0	1,795,000
B6092601	MIAMISBURG	OH		11/18/2016	4.500	4,700,000	0	6,276,000
B6051901	NORTH OLMSTED	OH		08/12/2016	4.500	3,625,000	0	5,186,000
B6050902	NORTHFIELD	OH		09/16/2016	4.750	2,415,000	0	3,223,000
B3032601-1	PORTSMOUTH	OH		10/12/2016	4.625	1,000,000	0	2,934,000
B6060701	SHARONVILLE	OH		08/09/2016	4.500	850,000	0	1,153,000
B5101902	SOLON	OH		02/24/2016	4.500	1,500,000	0	2,003,000
B6060303	SOLON	OH		08/18/2016	4.375	1,700,000	0	2,278,000
B6102403	STRONGSVILLE	OH		12/29/2016	4.500	9,000,000	0	12,011,000
B6030801	TOLEDO	OH		05/13/2016	4.250	600,000	0	926,000
B6030802	TOLEDO	OH		05/13/2016	4.250	515,000	0	798,000
A5012903-1	TROY	OH		11/10/2016	4.500	147,570	0	481,000
B6100607	WOOSTER	OH		12/15/2016	4.750	1,540,000	0	3,159,000
W6042901	OKLAHOMA CITY	OK		06/24/2016	5.625	9,461,883	0	17,053,000
B5121602	TULSA	OK		03/11/2016	4.500	1,000,000	0	1,343,000
B5121603	TULSA	OK		03/11/2016	4.500	1,500,000	0	2,314,000
B5111202	BEAVERTON	OR		01/20/2016	4.500	724,000	0	1,035,000
B6021705	BEAVERTON	OR		04/20/2016	4.375	475,000	0	1,345,000
B5051901C	BEND	OR		01/08/2016	4.750	136,485	0	215,649
B5051901D	BEND	OR		02/02/2016	4.630	259,815	0	410,512
B5051901E	BEND	OR		03/04/2016	4.280	519,732	0	821,184
B5051901F	BEND	OR		04/12/2016	4.380	670,725	0	1,059,757
B5051901G	BEND	OR		05/06/2016	4.320	420,346	0	664,153
B5051901H	BEND	OR		06/06/2016	4.300	329,932	0	521,297
B5051901I	BEND	OR		07/07/2016	4.110	241,473	0	381,532
B5051901J	BEND	OR		09/07/2016	4.060	613,307	0	969,034
B6031502	CORVALLIS	OR		05/26/2016	4.500	1,200,000	0	2,592,000
B3043006-1	DURHAM	OR		03/24/2016	4.375	640,000	0	4,808,000
B5092301	GRESHAM	OR		01/06/2016	4.625	1,675,000	0	2,344,000
B5103001	GRESHAM	OR		01/26/2016	5.500	2,700,000	0	3,615,000
B5111201	HILLSBORO	OR		01/20/2016	4.500	600,000	0	800,000
B6042801	HILLSBORO	OR		05/31/2016	4.500	3,375,000	0	4,504,000
B6082203	HILLSBORO	OR		11/29/2016	4.000	6,000,000	0	7,998,000
B6080901	HOOD RIVER	OR		10/26/2016	4.000	1,300,000	0	2,006,000
B6062701	KEIZER	OR		09/23/2016	4.500	475,000	0	1,642,000
B6021002	KLAMATH FALLS	OR		04/01/2016	5.250	824,000	0	1,181,000
B6091503	LINCOLN CITY	OR		11/03/2016	4.875	2,200,000	0	3,091,000
B6011203	MCMINNVILLE	OR		04/05/2016	4.375	6,250,000	0	9,060,000
B0120601-1	PORTLAND	OR		04/19/2016	4.625	300,000	0	4,312,000
B5090903	PORTLAND	OR		12/10/2015	4.800	0	668,779	8,367,500
B5110201	PORTLAND	OR		02/29/2016	4.500	3,400,000	0	5,435,000
B5111203	PORTLAND	OR		01/20/2016	4.500	765,000	0	1,101,000
B5111205	PORTLAND	OR		01/20/2016	4.875	4,500,000	0	6,462,000
B6012602	PORTLAND	OR		03/17/2016	3.875	16,500,000	0	22,870,000
B6021202	PORTLAND	OR		09/30/2016	5.000	1,075,793	0	4,724,176
B6022401	PORTLAND	OR		04/25/2016	4.000	8,000,000	0	10,867,000
B6030808	PORTLAND	OR		06/03/2016	4.375	875,000	0	1,179,000
B6031402	PORTLAND	OR		05/16/2016	4.375	8,000,000	0	12,318,000
B6041105	PORTLAND	OR		06/20/2016	4.375	1,369,750	0	1,821,633
B6042902	PORTLAND	OR		07/08/2016	4.250	460,000	0	665,000
B6050501	PORTLAND	OR		07/07/2016	4.125	3,000,000	0	4,472,000
B6051103	PORTLAND	OR		07/08/2016	4.000	12,837,500	0	17,125,000
B6062301	PORTLAND	OR		10/06/2016	3.875	6,200,000	0	8,450,000
W5061801	PORTLAND	OR		08/03/2015	6.500	0	539,613	4,033,887
W5061801A	PORTLAND	OR		09/15/2016	7.125	74,205	0	125,113
B6012202	SALEM	OR		03/31/2016	4.375	3,050,000	0	4,075,000

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B4041501-1	SHERWOOD	OR		11/17/2016	4.125	2,000,000	0	3,965,000
B6061303	SHERWOOD	OR		07/27/2016	4.250	14,743,208	0	20,839,000
B6042901	THE DALLES	OR		07/29/2016	4.500	8,000,000	0	11,441,000
B6081602	TUALATIN	OR		10/03/2016	3.875	2,000,000	0	2,819,000
B6062002	WARRENTON	OR		08/17/2016	4.250	8,500,000	0	14,631,000
B6030101	BERWYN	PA		05/13/2016	4.250	3,937,500	0	5,251,000
B6082303	MIDDLETOWN BOROUGH	PA		11/29/2016	4.250	5,400,000	0	9,102,000
B5111302	NEWTOWN SQUARE	PA		02/09/2016	4.375	5,825,000	0	7,837,000
B6101001	PHILADELPHIA	PA		12/09/2016	4.500	6,780,000	0	12,184,000
B6072201	PITTSBURGH	PA		09/01/2016	3.875	8,000,000	0	10,671,000
B6061401	SCRANTON	PA		08/08/2016	4.375	6,426,000	0	8,566,000
A4041306	UPPER DARBY	PA		07/06/2004	6.000	0	737,787	3,008,237
B6061502	WEST CHESTER	PA		08/01/2016	4.000	2,700,000	0	3,802,000
B6010403	JOHNSTON	RI		04/01/2016	4.625	1,350,000	0	1,802,000
B5120301	MIDDLETOWN	RI		02/24/2016	5.500	2,300,000	0	3,457,000
B6042101	COLUMBIA	SC		06/14/2016	4.625	560,000	0	747,000
W5090903	GREENVILLE	SC		01/08/2016	6.750	3,130,000	0	4,910,000
B6042204	NEWBERRY	SC		07/11/2016	4.250	1,400,000	0	2,032,000
B6090601	NORTH CHARLESTON	SC		12/16/2016	4.125	1,050,000	0	1,403,000
B6100609	NORTH MYRTLE BEACH	SC		12/15/2016	4.750	1,100,000	0	2,092,000
B6061402	ROCK HILL	SC		09/09/2016	4.375	925,000	0	1,438,000
B2121901-1	WINNSBORO	SC		08/12/2016	4.375	500,000	0	2,573,000
B6052001	WINNSBORO	SC		09/16/2016	4.125	900,000	0	1,208,000
B5111701	CLEVELAND	TN		01/20/2016	4.875	635,000	0	928,000
B6040403	FAIRVIEW	TN		06/24/2016	4.500	1,350,000	0	2,083,000
B6032306	FRANKLIN	TN		06/06/2016	4.125	5,000,000	0	7,155,000
B6070804	MCKENZIE	TN		10/11/2016	4.875	520,000	0	755,000
B5121605	MEMPHIS	TN		03/09/2016	4.500	800,000	0	1,141,000
B5121606	MEMPHIS	TN		03/09/2016	4.500	1,000,000	0	1,488,000
B5071705	NASHVILLE	TN		09/03/2015	5.000	0	2,795,969	20,372,000
B6012001	NASHVILLE	TN		03/07/2016	4.250	1,925,000	0	2,690,000
B6072106	SEVIERVILLE	TN		10/11/2016	4.000	450,000	0	1,128,000
B5111702	SPEEDWELL	TN		01/20/2016	4.875	755,000	0	1,124,000
B6052702	SPRING HILL	TN		08/19/2016	5.000	825,000	0	1,207,000
B6070803	UNION CITY	TN		10/11/2016	4.875	1,380,000	0	1,974,000
B6042001	ABILENE	TX		07/20/2016	4.500	3,000,000	0	4,360,000
B6051802	ARLINGTON	TX		07/01/2016	4.000	795,000	0	1,063,000
B6100603	ARLINGTON	TX		12/13/2016	4.125	1,200,000	0	1,926,000
B6100604	ARLINGTON	TX		11/30/2016	4.125	1,450,000	0	1,936,000
B6012101	AUSTIN	TX		03/18/2016	4.375	2,250,000	0	3,506,000
B6041401	AUSTIN	TX		07/08/2016	4.000	8,500,000	0	11,385,000
B6051104	AUSTIN	TX		08/08/2016	4.125	3,300,000	0	4,461,000
B6051804	AUSTIN	TX		07/22/2016	4.125	5,000,000	0	6,679,000
B6062801	AUSTIN	TX		09/30/2016	4.500	5,250,000	0	8,223,000
B6091502	AUSTIN	TX		12/01/2016	4.125	5,540,000	0	7,457,000
B6080301	AZLE	TX		09/30/2016	3.875	3,500,000	0	4,665,000
B6030204	BEDFORD	TX		10/03/2016	4.750	2,000,000	0	4,069,000
B6072801	BURLESON	TX		10/03/2016	4.250	6,250,000	0	9,611,000
B5111304	CARROLLTON	TX		03/01/2016	4.500	1,100,000	0	1,797,000
B6010501	CEDAR PARK	TX		03/15/2016	4.250	560,000	0	806,000
B6011201	COLLEGE STATION	TX		03/30/2016	4.500	1,000,000	0	1,549,000
B5110302	COPPERAS COVE	TX		01/11/2016	4.125	2,000,000	0	2,679,000
B5111105	CYPRESS	TX		01/26/2016	4.500	1,520,000	0	2,173,000
B6051602	CYPRESS	TX		07/27/2016	4.250	1,100,000	0	1,473,000
B4012404-1	DALLAS	TX		05/12/2016	6.000	125,000	0	785,000
B5112501	DALLAS	TX		01/28/2016	5.500	3,200,000	0	4,285,000
B6012002	DALLAS	TX		03/11/2016	4.375	1,250,000	0	1,934,000
B6021704	DALLAS	TX		04/14/2016	4.375	700,000	0	936,000
B6031403	DALLAS	TX		05/05/2016	4.250	700,000	0	992,000
B6041403	DALLAS	TX		06/06/2016	4.000	3,000,000	0	4,030,000
B6042201	DALLAS	TX		06/27/2016	4.250	4,850,000	0	6,491,000
B6062001	DALLAS	TX		08/23/2016	4.250	3,100,000	0	4,195,000
B6091905	DALLAS	TX		11/04/2016	4.000	1,520,000	0	2,026,000
B5111707	DEER PARK	TX		01/25/2016	4.625	1,325,000	0	1,841,000
B5121101	DEER PARK	TX		03/11/2016	4.625	3,700,000	0	5,062,000

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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
B5102702	DENTON	TX		01/08/2016	5.250	2,200,000	0	2,953,000
B6110301	DENTON	TX		12/29/2016	4.500	3,500,000	0	4,705,000
B6072803	DUNCANVILLE	TX		10/06/2016	4.250	1,750,000	0	2,707,000
B5111804	EL PASO	TX		01/29/2016	4.500	765,000	0	1,820,000
W6061301	FARMERS BRANCH	TX		07/22/2016	6.250	2,800,000	0	4,524,000
B5121604	FORT WORTH	TX		03/09/2016	4.500	550,000	0	777,000
B6033003	FORT WORTH	TX		07/15/2016	4.375	3,500,000	0	5,704,000
B6101302	FORT WORTH	TX		11/18/2016	4.125	1,350,000	0	1,832,000
B5120701	FRISCO	TX		02/11/2016	4.875	1,750,000	0	3,061,000
B5120703	GARLAND	TX		02/11/2016	4.500	1,650,000	0	3,186,000
B6040701	GRANBURY	TX		09/23/2016	4.250	3,300,000	0	4,422,000
B6071801	GRAND PRAIRIE	TX		10/05/2016	4.125	1,350,000	0	1,802,000
B6021901	GRAPEVINE	TX		05/09/2016	4.500	1,545,000	0	2,830,000
B6050602	GRAPEVINE	TX		06/24/2016	4.125	6,600,000	0	8,836,000
B5102201	HOUSTON	TX		02/22/2016	4.250	4,975,000	0	6,642,000
B5111301	HOUSTON	TX		01/26/2016	5.125	1,500,000	0	2,010,000
B5111303	HOUSTON	TX		02/10/2016	4.625	2,400,000	0	3,398,000
B5121102	HOUSTON	TX		02/08/2016	4.750	1,600,000	0	2,139,000
B6011901	HOUSTON	TX		03/22/2016	4.625	1,625,000	0	2,169,000
B6031803	HOUSTON	TX		06/08/2016	5.000	400,000	0	587,000
B6040802	HOUSTON	TX		06/15/2016	4.250	2,100,000	0	2,800,000
B6050201	HOUSTON	TX		09/29/2016	4.500	2,100,000	0	2,808,000
B6050202	HOUSTON	TX		07/29/2016	4.750	2,560,000	0	3,938,000
B6051601	HOUSTON	TX		07/27/2016	4.250	1,250,000	0	1,765,000
B6051701	HOUSTON	TX		07/12/2016	4.250	9,000,000	0	12,038,000
B6052601	HOUSTON	TX		09/28/2016	4.250	1,250,000	0	2,115,000
B6061701	HOUSTON	TX		09/13/2016	4.750	2,575,000	0	3,974,000
B6070801	HOUSTON	TX		09/09/2016	4.250	3,500,000	0	4,682,000
B6072701	HOUSTON	TX		10/13/2016	4.250	1,550,000	0	2,140,000
B6072702	HOUSTON	TX		10/13/2016	4.250	2,900,000	0	3,872,000
B6081201	HOUSTON	TX		11/02/2016	4.375	1,250,000	0	1,821,000
B6081601	HOUSTON	TX		11/04/2016	4.000	3,250,000	0	5,027,000
B6091902	HOUSTON	TX		11/23/2016	4.125	1,000,000	0	1,965,000
B6100605	HOUSTON	TX		12/09/2016	4.500	1,200,000	0	1,600,000
W4112001	HOUSTON	TX		12/30/2014	6.250	0	53,424	4,301,000
W5112401	HOUSTON	TX		02/11/2016	6.375	4,698,023	0	13,160,000
W6022501	HOUSTON	TX		03/31/2016	6.750	5,189,890	0	7,720,000
B5100802	KATY	TX		01/14/2016	4.750	1,400,000	0	1,868,000
B6012201	KATY	TX		03/18/2016	5.250	2,300,000	0	3,084,000
B6022204	KATY	TX		03/31/2016	4.375	3,200,000	0	4,680,000
B6050601	KATY	TX		07/20/2016	4.375	1,675,000	0	2,590,000
B6070601	KATY	TX		10/26/2016	4.125	1,875,000	0	2,512,000
B5111803	LAREDO	TX		02/11/2016	4.375	700,000	0	933,000
B4070303	LEAGUE CITY	TX		09/19/2014	4.500	0	223,339	2,190,892
B6030901	LEAGUE CITY	TX		05/13/2016	4.625	4,800,000	0	6,866,000
B5110303	MCKINNEY	TX		02/03/2016	4.375	1,000,000	0	1,616,000
B6092802	MIDLAND	TX		12/09/2016	4.250	2,275,000	0	3,442,000
B6020201	MISSION	TX		04/15/2016	4.375	2,730,000	0	3,655,000
B6091904	PASADENA	TX		11/28/2016	4.375	1,250,000	0	2,244,000
B6032304	PFLUGERVILLE	TX		08/01/2016	4.625	5,750,000	0	7,877,000
B6081704	PFLUGERVILLE	TX		10/17/2016	4.000	3,160,000	0	4,213,000
B6050206	POINT	TX		06/30/2016	4.375	650,000	0	909,000
B6052602	RICHARDSON	TX		07/26/2016	4.125	3,000,000	0	4,018,000
B5111001	ROUND ROCK	TX		01/28/2016	4.375	985,000	0	1,319,000
B6030402	ROUND ROCK	TX		06/08/2016	4.250	2,325,000	0	3,102,000
B5121001	ROWLETT	TX		03/01/2016	4.250	4,350,000	0	5,934,000
B5092401	SAN ANTONIO	TX		01/14/2016	4.375	2,100,000	0	2,949,000
B6010404	SAN ANTONIO	TX		02/29/2016	4.375	700,000	0	1,310,000
B6010804	SAN ANTONIO	TX		03/15/2016	4.375	2,900,000	0	3,878,000
B6010805	SAN ANTONIO	TX		03/15/2016	4.375	800,000	0	1,069,000
B6011501	SAN ANTONIO	TX		03/22/2016	4.500	750,000	0	1,591,000
B6100601	SAN ANTONIO	TX		11/30/2016	4.125	1,240,000	0	1,665,000
B6100602	SAN ANTONIO	TX		11/30/2016	4.000	1,040,000	0	1,436,000
B4111003	SAN MARCOS	TX		01/26/2015	4.500	0	533,984	1,167,560
B5111801	SPRING	TX		03/03/2016	4.875	1,950,000	0	2,608,000

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
B6010602	SPRING	TX		04/04/2016	4.625	3,500,000	0	4,969,000
B6032803	SUGAR LAND	TX		06/01/2016	4.500	6,630,000	0	8,895,000
W5070801	SUGAR LAND	TX		08/28/2015	6.750	0	102,473	675,833
W5070801A	SUGAR LAND	TX		09/15/2016	7.375	56,828	0	86,186
B6041303	THE COLONY	TX		06/10/2016	4.875	2,400,000	0	3,812,000
B6060602	THE COLONY	TX		08/05/2016	4.375	700,000	0	1,915,000
B6050502	TOMBALL	TX		07/07/2016	4.125	3,950,000	0	5,265,000
B6091903	WEBSTER	TX		11/23/2016	4.125	1,000,000	0	2,295,000
B6062103	LAYTON	UT		10/04/2016	4.125	3,400,000	0	4,533,000
B6032201	PARK CITY	UT		08/10/2016	4.250	2,000,000	0	2,728,000
B6041305	PARK CITY	UT		06/30/2016	4.125	9,200,000	0	13,201,000
B6061602	RIVERTON	UT		08/22/2016	4.125	1,410,000	0	2,187,000
B5122801	SOUTH SALT LAKE CITY	UT		02/01/2016	4.375	2,200,000	0	3,440,000
B6040401	SPANISH FORK	UT		06/16/2016	4.375	1,400,000	0	1,907,000
B6062402	DANVILLE	VA		08/25/2016	4.500	950,000	0	1,476,000
B6082304	HARRISONBURG	VA		11/18/2016	4.250	3,850,000	0	5,398,000
B6051604	NEWPORT NEWS	VA		07/26/2016	4.375	9,200,000	0	16,293,000
B6051604-1	NEWPORT NEWS	VA		12/07/2016	4.625	1,041,300	0	1,623,507
B5072003	RICHMOND	VA		01/29/2016	4.500	1,087,500	0	2,018,000
B6040601	RICHMOND	VA		06/23/2016	4.250	1,200,000	0	1,988,000
B6072001	VIRGINIA BEACH	VA		10/05/2016	4.250	1,050,000	0	2,429,000
B5020401	BELLEVUE	WA		05/06/2015	4.375	0	490,500	3,584,574
B6011502	EVERETT	WA		04/08/2016	4.375	3,300,000	0	7,192,000
B6021203	KENNEWICK	WA		05/10/2016	4.500	900,000	0	1,255,000
B6101202	KENT	WA		11/17/2016	4.250	4,428,000	0	9,867,000
B6031107	MILTON	WA		07/18/2016	4.250	4,800,000	0	6,584,000
B6062201	REDMOND	WA		09/14/2016	4.375	10,000,000	0	13,442,000
B6031106	RENTON	WA		07/18/2016	4.250	4,000,000	0	5,465,000
B6040501	SEATTLE	WA		05/18/2016	4.125	10,800,000	0	14,485,000
B6040801	SEATTLE	WA		06/16/2016	4.375	1,100,000	0	1,527,000
W5032402	SEATTLE	WA		05/15/2015	5.625	0	1,688,148	7,861,000
B6021204	SUNNYSIDE	WA		05/10/2016	4.500	1,000,000	0	1,506,000
B5090905	VANCOUVER	WA		12/10/2015	4.800	0	728,312	10,452,500
B5111204	VANCOUVER	WA		01/20/2016	4.500	890,000	0	1,194,000
B6030705	VANCOUVER	WA		05/17/2016	4.500	1,000,000	0	3,001,000
B6022601	YELM	WA		03/28/2016	4.500	1,560,000	0	3,312,000
B5111003	GREEN BAY	WI		02/11/2016	4.625	2,125,000	0	3,150,000
B6092603	MILWAUKEE	WI		12/15/2016	4.250	2,220,000	0	2,985,000
B6072704	STURTEVANT	WI		09/14/2016	4.125	2,000,000	0	2,666,000
0599999. Mortgages in good standing - Commercial mortgages-all other						1,687,013,959	54,635,477	2,885,930,533
0899999. Total Mortgages in good standing						1,687,013,959	54,635,477	2,885,930,533
A6120701-1	BUFFALO	NY		07/28/2016	3.750	135,658	0	171,784
A6120707-1	BUFFALO	NY		07/28/2016	3.750	242,226	0	255,074
A6120709-1	CHEEKTOWAGA	NY		07/28/2016	3.750	39,040	0	63,146
A6120712-1	LOCKPORT	NY		07/28/2016	3.750	148,672	0	194,761
A6120705-1	NIAGARA FALLS	NY		07/28/2016	3.750	4,442	0	9,541
A6120711-1	NIAGARA FALLS	NY		07/28/2016	3.750	53,151	0	88,811
A6120714-1	NIAGARA FALLS	NY		07/28/2016	3.750	4,442	0	4,389
A7041006-1	NIAGARA FALLS	NY		07/28/2016	3.750	39,126	0	25,605
A6120713-1	NORTH TONAWANDA	NY		07/28/2016	3.750	66,937	0	107,114
A6120703-1	ORCHARD PARK	NY		07/28/2016	3.750	147,517	0	257,464
A6120702-1	TONAWANDA	NY		07/28/2016	3.750	86,180	0	100,576
A6120706-1	TONAWANDA	NY		07/28/2016	3.750	161,490	0	166,538
A6120710-1	ERIE	PA		07/28/2016	3.750	69,485	0	90,184
1399999. Restructured mortgages - Commercial mortgages-all other						1,198,366	0	1,534,987
1699999. Total - Restructured Mortgages						1,198,366	0	1,534,987
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						1,688,212,325	54,635,477	2,887,465,520

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					
B3042908	AUBURN	AL		07/11/2013	11/14/2016	1,635,237	0	0	0	0	0	0	1,635,237	1,635,237	0	0	0
B3042909	AUBURN	AL		07/15/2013	11/14/2016	1,638,262	0	0	0	0	0	0	1,638,262	1,638,262	0	0	0
B5081103	DECATUR	AL		11/12/2015	11/14/2016	822,315	0	0	0	0	0	0	1,260,000	1,260,000	0	0	0
B5081104	DECATUR	AL		12/30/2015	11/14/2016	51,889	0	0	0	0	0	0	51,889	51,889	0	0	0
B1083105	HUNTSVILLE	AL		12/29/2011	11/14/2016	999,381	0	0	0	0	0	0	999,381	999,381	0	0	0
B2070103	HUNTSVILLE	AL		10/04/2012	11/14/2016	858,449	0	0	0	0	0	0	858,449	858,449	0	0	0
B2070104	HUNTSVILLE	AL		08/30/2012	11/14/2016	830,091	0	0	0	0	0	0	830,091	830,091	0	0	0
B3083001	HUNTSVILLE	AL		12/27/2013	11/14/2016	919,567	0	0	0	0	0	0	1,930,000	1,930,000	0	0	0
B5081105	HUNTSVILLE	AL		11/12/2015	11/14/2016	812,149	0	0	0	0	0	0	2,215,000	2,215,000	0	0	0
B2070101	MONTGOMERY	AL		12/10/2012	11/14/2016	1,734,912	0	0	0	0	0	0	1,734,912	1,734,912	0	0	0
B2070102	MONTGOMERY	AL		10/31/2012	11/14/2016	1,621,115	0	0	0	0	0	0	1,621,115	1,621,115	0	0	0
B2070105	TUSCALOOSA	AL		08/24/2012	11/14/2016	1,375,836	0	0	0	0	0	0	1,375,836	1,375,836	0	0	0
B3101802	TUSCALOOSA	AL		02/07/2014	11/14/2016	970,492	0	0	0	0	0	0	970,492	970,492	0	0	0
B3042907	BRYANT	AR		06/18/2013	11/14/2016	1,781,147	0	0	0	0	0	0	1,781,147	1,781,147	0	0	0
B2060803	HOT SPRINGS	AR		08/17/2012	11/14/2016	1,919,105	0	0	0	0	0	0	1,919,105	1,919,105	0	0	0
B3042911	LITTLE ROCK	AR		07/29/2013	11/14/2016	1,743,421	0	0	0	0	0	0	1,743,421	1,743,421	0	0	0
B3042912	LITTLE ROCK	AR		07/31/2013	11/14/2016	1,815,066	0	0	0	0	0	0	1,815,066	1,815,066	0	0	0
B5081106	LITTLE ROCK	AR		11/12/2015	11/14/2016	1,019,728	0	0	0	0	0	0	2,040,000	2,040,000	0	0	0
B1022301	SHERWOOD	AR		05/20/2011	11/14/2016	1,742,652	0	0	0	0	0	0	1,742,652	1,742,652	0	0	0
B3100701	SHERWOOD	AR		11/22/2013	11/14/2016	993,672	0	0	0	0	0	0	993,672	993,672	0	0	0
B2030603	SILOAM SPRINGS	AR		05/21/2012	11/22/2016	865,274	0	0	0	0	0	0	865,274	865,274	0	0	0
A6062203	AVONDALE	AZ		09/07/2006	11/30/2016	379,690	0	0	0	0	0	0	379,690	379,690	0	0	0
A6052402	CHANDLER	AZ		12/31/2006	06/01/2016	160,518	0	0	0	0	0	0	160,518	160,518	0	0	0
A6021701	GILBERT	AZ		12/31/2006	05/20/2016	267,127	0	0	0	0	0	0	267,127	267,127	0	0	0
A6120602	GLENDALE	AZ		01/31/2007	10/19/2016	910,938	0	0	0	0	0	0	910,938	910,938	0	0	0
A4042413	MESA	AZ		07/01/2004	03/23/2016	598,631	0	0	0	0	0	0	598,631	598,631	0	0	0
A4042413-1	MESA	AZ		04/29/2014	03/23/2016	158,926	0	0	0	0	0	0	158,926	158,926	0	0	0
A6053002	MESA	AZ		12/31/2006	06/20/2016	132,356	0	0	0	0	0	0	132,356	132,356	0	0	0
A6101902	MESA	AZ		11/15/2006	09/15/2016	203,802	0	0	0	0	0	0	203,802	203,802	0	0	0
A7010402	MESA	AZ		03/12/2007	12/01/2016	1,002,675	0	0	0	0	0	0	1,002,675	1,002,675	0	0	0
B1020108	PEORIA	AZ		04/05/2011	06/22/2016	1,169,131	0	0	0	0	0	0	1,169,131	1,169,131	0	0	0
B1050501	PEORIA	AZ		07/19/2011	11/16/2016	2,371,562	0	0	0	0	0	0	2,371,562	2,371,562	0	0	0
B1060803	PEORIA	AZ		08/01/2011	06/07/2016	1,057,486	0	0	0	0	0	0	1,057,486	1,057,486	0	0	0
A6021002	PHOENIX	AZ		12/31/2006	04/28/2016	1,037,068	0	0	0	0	0	0	1,037,068	1,037,068	0	0	0
A6052301	PHOENIX	AZ		12/31/2006	07/29/2016	222,432	0	0	0	0	0	0	222,432	222,432	0	0	0
A7080901	PHOENIX	AZ		10/29/2007	10/11/2016	647,774	0	0	0	0	0	0	647,774	647,774	0	0	0
A9042003	PHOENIX	AZ		06/15/2009	10/07/2016	284,215	0	0	0	0	0	0	284,215	284,215	0	0	0
A9082402	PHOENIX	AZ		10/08/2009	11/01/2016	454,690	0	0	0	0	0	0	454,690	454,690	0	0	0
A9121101	PHOENIX	AZ		02/24/2010	04/29/2016	745,688	0	0	0	0	0	0	745,688	745,688	0	0	0
A91211013	PHOENIX	AZ		01/30/2013	04/29/2016	187,024	0	0	0	0	0	0	187,024	187,024	0	0	0
B2111902	PHOENIX	AZ		01/23/2013	04/15/2016	192,955	0	0	0	0	0	0	192,955	192,955	0	0	0
B3012101	PHOENIX	AZ		04/01/2013	04/08/2016	1,297,833	0	0	0	0	0	0	1,297,833	1,297,833	0	0	0
B4011003	PHOENIX	AZ		03/12/2014	04/15/2016	221,274	0	0	0	0	0	0	221,274	221,274	0	0	0
B4022505	PHOENIX	AZ		04/15/2014	04/15/2016	381,199	0	0	0	0	0	0	381,199	381,199	0	0	0
B5012602	PHOENIX	AZ		06/02/2015	08/10/2016	992,673	0	0	0	0	0	0	992,673	992,673	0	0	0
W4061001	PHOENIX	AZ		09/22/2014	02/22/2016	2,722,414	0	0	0	0	0	0	2,722,414	2,722,414	0	0	0
A5061003	SCOTTSDALE	AZ		09/06/2005	06/29/2016	171,314	0	0	0	0	0	0	171,314	171,314	0	0	0
A6032201	SCOTTSDALE	AZ		06/09/2006	05/02/2016	588,510	0	0	0	0	0	0	588,510	588,510	0	0	0
A60322013	SCOTTSDALE	AZ		01/09/2008	05/02/2016	545,453	0	0	0	0	0	0	545,453	545,453	0	0	0
A6101105	SCOTTSDALE	AZ		11/20/2006	08/12/2016	782,758	0	0	0	0	0	0	782,758	782,758	0	0	0
A6101904	SCOTTSDALE	AZ		12/20/2006	10/11/2016	251,792	0	0	0	0	0	0	251,792	251,792	0	0	0
B0081013	SCOTTSDALE	AZ		12/15/2010	12/27/2016	489,212	0	0	0	0	0	0	489,212	489,212	0	0	0
B4091501	SCOTTSDALE	AZ		12/09/2014	02/16/2016	772,808	0	0	0	0	0	0	772,808	772,808	0	0	0
B5012604	SCOTTSDALE	AZ		03/30/2015	07/07/2016	409,679	0	0	0	0	0	0	409,679	409,679	0	0	0
A5081203	TEMPE	AZ		11/09/2005	01/15/2016	444,301	0	0	0	0	0	0	444,301	444,301	0	0	0
A5122002	TEMPE	AZ		12/31/2006	01/19/2016	407,804	0	0	0	0	0	0	407,804	407,804	0	0	0
A8041003	TUCSON	AZ		06/30/2008	09/16/2016	531,153	0	0	0	0	0	0	531,153	531,153	0	0	0
W4051301	TUCSON	AZ		06/16/2014	06/30/2016	4,510,299	0	0	0	0	0	0	4,510,299	4,510,299	0	0	0
A4050704	ANAHEIM	CA		07/29/2004	09/23/2016	481,123	0	0	0	0	0	0	481,123	481,123	0	0	0
A7010504	ANAHEIM	CA		03/16/2007	08/17/2016	573,855	0	0	0	0	0	0	573,855	573,855	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					
B1030702	ANTELOPE	CA		05/05/2011	04/20/2016	535,069	0	0	0	0	0	0	535,069	535,069	0	0	0
A6090603	ANTIOCH	CA		11/28/2006	11/29/2016	108,503	0	0	0	0	0	0	108,503	108,503	0	0	0
A6110604	ATASCADERO	CA		01/18/2007	12/08/2016	490,548	0	0	0	0	0	0	490,548	490,548	0	0	0
A6042401	AUBURN	CA		12/31/2006	06/10/2016	599,661	0	0	0	0	0	0	599,661	599,661	0	0	0
B1082901	BELL	CA		11/29/2011	11/04/2016	902,174	0	0	0	0	0	0	902,174	902,174	0	0	0
B3062509	BENICIA	CA		10/24/2013	08/08/2016	1,321,816	0	0	0	0	0	0	1,321,816	1,321,816	0	0	0
A5101401	BURBANK	CA		12/31/2006	03/04/2016	577,396	0	0	0	0	0	0	577,396	577,396	0	0	0
A4042801	BURLINGAME	CA		07/29/2004	11/21/2016	538,162	0	0	0	0	0	0	538,162	538,162	0	0	0
B1070613	CANYON COUNTRY	CA		09/29/2011	03/04/2016	828,220	0	0	0	0	0	0	828,220	828,220	0	0	0
A5051702	CARLSBAD	CA		07/28/2005	06/30/2016	81,775	0	0	0	0	0	0	81,775	81,775	0	0	0
B1070611	CARMICHAEL	CA		11/02/2011	09/22/2016	1,159,384	0	0	0	0	0	0	1,159,384	1,159,384	0	0	0
A6021606	CASTAIC	CA		12/31/2006	03/17/2016	243,165	0	0	0	0	0	0	243,165	243,165	0	0	0
A6061402	CASTAIC	CA		11/27/2006	10/11/2016	504,791	0	0	0	0	0	0	504,791	504,791	0	0	0
A6110902	CAYUCOS	CA		02/02/2007	02/23/2016	432,309	0	0	0	0	0	0	432,309	432,309	0	0	0
A6012702	CERES	CA		12/31/2006	06/13/2016	105,718	0	0	0	0	0	0	105,718	105,718	0	0	0
A6011102	CHULA VISTA	CA		03/27/2006	04/04/2016	1,657,648	0	0	0	0	0	0	1,657,648	1,657,648	0	0	0
A6110102	CHULA VISTA	CA		02/13/2007	12/01/2016	748,425	0	0	0	0	0	0	748,425	748,425	0	0	0
A3052304	CITY OF COMMERCE	CA		08/14/2003	06/30/2016	398,675	0	0	0	0	0	0	398,675	398,675	0	0	0
A6041801	CITY OF INDUSTRY	CA		12/31/2006	03/02/2016	803,976	0	0	0	0	0	0	803,976	803,976	0	0	0
A6061401	CONCORD	CA		08/24/2006	08/11/2016	689,014	0	0	0	0	0	0	689,014	689,014	0	0	0
A6020103	COSTA MESA	CA		12/31/2006	04/01/2016	125,727	0	0	0	0	0	0	125,727	125,727	0	0	0
A6052406	DIXON	CA		08/02/2006	06/01/2016	777,387	0	0	0	0	0	0	777,387	777,387	0	0	0
A6030705	EL CAJON	CA		06/08/2006	03/16/2016	410,857	0	0	0	0	0	0	410,857	410,857	0	0	0
B0072904	EL CAJON	CA		10/01/2010	09/20/2016	1,478,253	0	0	0	0	0	0	1,478,253	1,478,253	0	0	0
A4090201	ESCONDIDO	CA		11/30/2004	03/30/2016	1,348,970	0	0	0	0	0	0	1,348,970	1,348,970	0	0	0
A6100901	FOLSOM	CA		12/27/2006	10/07/2016	890,546	0	0	0	0	0	0	890,546	890,546	0	0	0
B1042602	FONTANA	CA		07/28/2011	04/28/2016	2,467,009	0	0	0	0	0	0	2,467,009	2,467,009	0	0	0
B2021404	FONTANA	CA		03/30/2012	04/04/2016	2,712,343	0	0	0	0	0	0	2,712,343	2,712,343	0	0	0
B3010805	FONTANA	CA		03/01/2013	04/04/2016	1,137,238	0	0	0	0	0	0	1,137,238	1,137,238	0	0	0
A5021709	FORTUNA	CA		05/05/2005	02/10/2016	95,962	0	0	0	0	0	0	95,962	95,962	0	0	0
B2091003	FOSTER CITY	CA		11/21/2012	07/14/2016	1,005,451	0	0	0	0	0	0	1,005,451	1,005,451	0	0	0
A2112902	FRESNO	CA		02/27/2003	06/30/2016	212,957	0	0	0	0	0	0	212,957	212,957	0	0	0
A5092605	FRESNO	CA		12/31/2006	03/02/2016	201,454	0	0	0	0	0	0	201,454	201,454	0	0	0
A5110404	FRESNO	CA		12/31/2006	01/21/2016	539,003	0	0	0	0	0	0	539,003	539,003	0	0	0
A6041001	FRESNO	CA		12/31/2006	05/18/2016	563,958	0	0	0	0	0	0	563,958	563,958	0	0	0
A4042408	GRANADA HILLS	CA		12/31/2006	03/09/2016	365,889	0	0	0	0	0	0	365,889	365,889	0	0	0
A4042408-1	GRANADA HILLS	CA		04/30/2014	03/09/2016	73,681	0	0	0	0	0	0	73,681	73,681	0	0	0
A8030604	HANFORD	CA		05/22/2008	02/01/2016	340,881	0	0	0	0	0	0	340,881	340,881	0	0	0
A6092203	HUNTINGTON BEACH	CA		12/12/2006	12/15/2016	1,037,452	0	0	0	0	0	0	1,037,452	1,037,452	0	0	0
B1101801	HUNTINGTON BEACH	CA		12/28/2011	12/23/2016	3,510,681	0	0	0	0	0	0	3,510,681	3,510,681	0	0	0
A6121401	INDIO	CA		02/01/2007	12/16/2016	448,153	0	0	0	0	0	0	448,153	448,153	0	0	0
A8121701	INDIO	CA		02/13/2009	06/03/2016	374,428	0	0	0	0	0	0	374,428	374,428	0	0	0
B1022407	INDIO	CA		05/09/2011	05/16/2016	2,042,709	0	0	0	0	0	0	2,042,709	2,042,709	0	0	0
B4041504	INGLEWOOD	CA		07/14/2014	09/16/2016	1,556,160	0	0	0	0	0	0	1,556,160	1,556,160	0	0	0
A1022602	IRVINE	CA		06/20/2001	06/15/2016	94,695	0	0	0	0	0	0	94,695	94,695	0	0	0
A3011403	IRVINE	CA		04/21/2003	04/08/2016	469,221	0	0	0	0	0	0	469,221	469,221	0	0	0
B3052402	LA HABRA	CA		08/15/2013	04/04/2016	2,213,164	0	0	0	0	0	0	2,213,164	2,213,164	0	0	0
A6092901	LA MIRADA	CA		11/10/2006	12/05/2016	580,920	0	0	0	0	0	0	580,920	580,920	0	0	0
A1111501	LA PUENTE	CA		02/13/2002	11/09/2016	523,593	0	0	0	0	0	0	523,593	523,593	0	0	0
W4032001	LAGUNA HILLS	CA		05/08/2014	11/10/2016	8,331,036	0	0	0	0	0	0	9,941,890	9,941,890	0	0	0
A6081102	LAKE FOREST	CA		10/30/2006	08/01/2016	1,215,437	0	0	0	0	0	0	1,215,437	1,215,437	0	0	0
A7031602	LEMOORE	CA		06/04/2007	03/25/2016	207,445	0	0	0	0	0	0	207,445	207,445	0	0	0
A6042402	LONG BEACH	CA		12/31/2006	04/01/2016	213,429	0	0	0	0	0	0	213,429	213,429	0	0	0
B1101903	LONG BEACH	CA		12/14/2011	07/26/2016	666,557	0	0	0	0	0	0	666,557	666,557	0	0	0
A4042416	LOS ANGELES	CA		07/01/2004	04/08/2016	588,866	0	0	0	0	0	0	588,866	588,866	0	0	0
A4042416-1	LOS ANGELES	CA		04/30/2014	04/08/2016	115,566	0	0	0	0	0	0	115,566	115,566	0	0	0
A5121201	LOS ANGELES	CA		12/31/2006	08/11/2016	404,387	0	0	0	0	0	0	404,387	404,387	0	0	0
A6022303	LOS ANGELES	CA		12/31/2006	11/22/2016	275,316	0	0	0	0	0	0	275,316	275,316	0	0	0
A6060104	LOS ANGELES	CA		12/31/2006	04/19/2016	273,670	0	0	0	0	0	0	273,670	273,670	0	0	0
A6061904	LOS ANGELES	CA		08/28/2006	08/30/2016	339,776	0	0	0	0	0	0	339,776	339,776	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					
A6092804	LOS ANGELES	CA		10/25/2006	03/31/2016	774,861	0	0	0	0	0	0	774,861	774,861	0	0	0
A9040704	LOS ANGELES	CA		06/24/2009	08/02/2016	1,339,400	0	0	0	0	0	0	1,339,400	1,339,400	0	0	0
B1021803	LOS ANGELES	CA		05/20/2011	05/26/2016	545,352	0	0	0	0	0	0	545,352	545,352	0	0	0
B3041702	LOS ANGELES	CA		06/03/2013	03/17/2016	1,689,992	0	0	0	0	0	0	1,689,992	1,689,992	0	0	0
B4040403	LOS ANGELES	CA		07/01/2014	10/13/2016	1,559,467	0	0	0	0	0	0	1,559,467	1,559,467	0	0	0
A8061312	MANTECA	CA		08/28/2008	11/16/2016	354,846	0	0	0	0	0	0	354,846	354,846	0	0	0
A6021004	MARTELL	CA		12/31/2006	01/06/2016	572,243	0	0	0	0	0	0	572,243	572,243	0	0	0
A6022703	MISSION VIEJO	CA		12/31/2006	06/01/2016	17,959	0	0	0	0	0	0	17,959	17,959	0	0	0
A5101002	MONROVIA	CA		12/31/2006	09/30/2016	130,109	0	0	0	0	0	0	130,109	130,109	0	0	0
B0120813	MONTEREY	CA		02/28/2011	01/20/2016	928,594	0	0	0	0	0	0	928,594	928,594	0	0	0
B1041510	MORAGA	CA		06/15/2011	05/04/2016	626,378	0	0	0	0	0	0	626,378	626,378	0	0	0
A1041203	MORGAN HILL	CA		08/01/2001	07/18/2016	99,958	0	0	0	0	0	0	99,958	99,958	0	0	0
A6081602	MORRO BAY	CA		12/31/2006	10/28/2016	203,181	0	0	0	0	0	0	203,181	203,181	0	0	0
A4030406	MURRIETA	CA		05/24/2004	08/10/2016	936,757	0	0	0	0	0	0	936,757	936,757	0	0	0
A4082404	MURRIETA	CA		11/16/2004	08/10/2016	1,161,243	0	0	0	0	0	0	1,161,243	1,161,243	0	0	0
99021101	NAPA	CA		04/30/1999	11/16/2016	236,007	0	0	0	0	0	0	236,007	236,007	0	0	0
B2103113	NEWPORT BEACH	CA		01/15/2013	01/25/2016	1,159,948	0	0	0	0	0	0	1,159,948	1,159,948	0	0	0
A7011209	NORCO	CA		03/21/2007	12/23/2016	274,803	0	0	0	0	0	0	274,803	274,803	0	0	0
A6030103	NORTH HIGHLANDS	CA		12/31/2006	07/28/2016	993,528	0	0	0	0	0	0	993,528	993,528	0	0	0
A6110602	NORTHRIDGE	CA		01/18/2007	11/01/2016	346,307	0	0	0	0	0	0	346,307	346,307	0	0	0
A7030107	OAKLAND	CA		05/31/2007	10/28/2016	329,871	0	0	0	0	0	0	329,871	329,871	0	0	0
B1081208	OAKLAND	CA		10/13/2011	12/29/2016	751,866	0	0	0	0	0	0	751,866	751,866	0	0	0
A6011701	OCEANSIDE	CA		03/16/2006	04/13/2016	119,598	0	0	0	0	0	0	119,598	119,598	0	0	0
B3051701	OXNARD	CA		07/09/2013	05/24/2016	476,220	0	0	0	0	0	0	476,220	476,220	0	0	0
A1120504	PACOIMA	CA		03/05/2002	12/07/2016	84,362	0	0	0	0	0	0	84,362	84,362	0	0	0
A6031402	PACOIMA	CA		12/31/2006	05/31/2016	16,405	0	0	0	0	0	0	16,405	16,405	0	0	0
A2120902	PALM DESERT	CA		02/20/2003	06/27/2016	299,327	0	0	0	0	0	0	299,327	299,327	0	0	0
B0031704	PALM DESERT	CA		05/28/2010	10/17/2016	1,000,548	0	0	0	0	0	0	1,000,548	1,000,548	0	0	0
A7082408	PALM SPRINGS	CA		11/15/2007	12/28/2016	212,764	0	0	0	0	0	0	212,764	212,764	0	0	0
A5080905	PARAMOUNT	CA		12/21/2005	01/08/2016	530,364	0	0	0	0	0	0	530,364	530,364	0	0	0
A4021801	PASADENA	CA		04/15/2004	01/19/2016	431,769	0	0	0	0	0	0	431,769	431,769	0	0	0
A7030104	PASADENA	CA		06/01/2007	12/19/2016	803,370	0	0	0	0	0	0	803,370	803,370	0	0	0
A7013004	PASO ROBLES	CA		04/19/2007	04/01/2016	262,761	0	0	0	0	0	0	262,761	262,761	0	0	0
A4042305	PLACERVILLE	CA		07/15/2004	04/18/2016	218,499	0	0	0	0	0	0	218,499	218,499	0	0	0
A5101101	POLLOCK PINES	CA		12/31/2006	03/31/2016	232,602	0	0	0	0	0	0	232,602	232,602	0	0	0
A9101303	POMONA	CA		12/16/2009	09/01/2016	173,843	0	0	0	0	0	0	173,843	173,843	0	0	0
B4040204	POMONA	CA		07/01/2014	09/15/2016	259,054	0	0	0	0	0	0	259,054	259,054	0	0	0
A6080303	RANCHO CORDOVA	CA		10/23/2006	09/02/2016	451,529	0	0	0	0	0	0	451,529	451,529	0	0	0
A5081904	RANCHO CUCAMONGA	CA		12/31/2006	11/28/2016	934,274	0	0	0	0	0	0	934,274	934,274	0	0	0
A6081101	RANCHO SANTA MARGARITA	CA		12/31/2006	10/31/2016	691,058	0	0	0	0	0	0	691,058	691,058	0	0	0
A6042802	REDDING	CA		12/31/2006	07/15/2016	630,955	0	0	0	0	0	0	630,955	630,955	0	0	0
A4041902	REDWOOD CITY	CA		07/15/2004	03/30/2016	425,877	0	0	0	0	0	0	425,877	425,877	0	0	0
A5040501	REDWOOD CITY	CA		06/29/2005	11/16/2016	628,006	0	0	0	0	0	0	628,006	628,006	0	0	0
A6072602	REDWOOD CITY	CA		09/08/2006	03/31/2016	1,168,494	0	0	0	0	0	0	1,168,494	1,168,494	0	0	0
B1042806	REDWOOD CITY	CA		06/16/2011	05/03/2016	1,722,120	0	0	0	0	0	0	1,722,120	1,722,120	0	0	0
A6081502	RESEDA	CA		11/29/2006	12/16/2016	498,734	0	0	0	0	0	0	498,734	498,734	0	0	0
A4022703	RICHMOND	CA		05/06/2004	06/03/2016	242,558	0	0	0	0	0	0	242,558	242,558	0	0	0
B1061607	RICHMOND	CA		08/30/2011	08/11/2016	925,351	0	0	0	0	0	0	925,351	925,351	0	0	0
A2040202	RIVERSIDE	CA		09/23/2002	03/03/2016	1,171,102	0	0	0	0	0	0	1,171,102	1,171,102	0	0	0
A6061603	RIVERSIDE	CA		09/06/2006	06/06/2016	2,536,463	0	0	0	0	0	0	2,536,463	2,536,463	0	0	0
A7020503	RIVERSIDE	CA		04/17/2007	05/24/2016	1,085,280	0	0	0	0	0	0	1,085,280	1,085,280	0	0	0
A70205033	RIVERSIDE	CA		01/15/2008	05/24/2016	301,023	0	0	0	0	0	0	301,023	301,023	0	0	0
A7110202	RIVERSIDE	CA		01/15/2008	05/24/2016	700,850	0	0	0	0	0	0	700,850	700,850	0	0	0
A6052202	ROCKLIN	CA		07/19/2006	06/15/2016	1,421,140	0	0	0	0	0	0	1,421,140	1,421,140	0	0	0
A6052203	ROCKLIN	CA		07/19/2006	06/15/2016	1,579,112	0	0	0	0	0	0	1,579,112	1,579,112	0	0	0
A6072801	ROSEVILLE	CA		09/29/2006	09/08/2016	474,487	0	0	0	0	0	0	474,487	474,487	0	0	0
A6091102	SACRAMENTO	CA		11/21/2006	09/01/2016	364,437	0	0	0	0	0	0	364,437	364,437	0	0	0
A6101205	SACRAMENTO	CA		11/21/2006	09/01/2016	121,479	0	0	0	0	0	0	121,479	121,479	0	0	0
A61012053	SACRAMENTO	CA		02/05/2008	09/01/2016	272,351	0	0	0	0	0	0	272,351	272,351	0	0	0
B0110804	SACRAMENTO	CA		12/21/2010	02/05/2016	639,703	0	0	0	0	0	0	639,703	639,703	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												
B1061301	SACRAMENTO	CA		08/31/2011	10/06/2016	617,084	0	0	0	0	0	0	617,084	617,084	0	0	0
A4042402	SALINAS	CA		07/01/2004	04/28/2016	653,093	0	0	0	0	0	0	653,093	653,093	0	0	0
A4042402-1	SALINAS	CA		04/29/2014	04/28/2016	168,542	0	0	0	0	0	0	168,542	168,542	0	0	0
A6021702	SALINAS	CA		12/31/2006	01/28/2016	915,279	0	0	0	0	0	0	915,279	915,279	0	0	0
B3043003	SAN BERNARDINO	CA		07/22/2013	04/04/2016	1,357,397	0	0	0	0	0	0	1,357,397	1,357,397	0	0	0
A1030701	SAN DIEGO	CA		06/01/2001	05/18/2016	14,180	0	0	0	0	0	0	14,180	14,180	0	0	0
A2071801	SAN DIEGO	CA		09/26/2002	04/15/2016	475,235	0	0	0	0	0	0	475,235	475,235	0	0	0
A3051602	SAN DIEGO	CA		07/09/2003	08/22/2016	315,417	0	0	0	0	0	0	315,417	315,417	0	0	0
A5101303	SAN DIEGO	CA		12/20/2005	01/04/2016	470,621	0	0	0	0	0	0	470,621	470,621	0	0	0
A6092602	SAN DIEGO	CA		11/28/2006	09/01/2016	101,910	0	0	0	0	0	0	101,910	101,910	0	0	0
A8012801	SAN DIEGO	CA		04/16/2008	06/30/2016	386,629	0	0	0	0	0	0	386,629	386,629	0	0	0
B0080404	SAN DIEGO	CA		11/30/2010	09/27/2016	5,144,738	0	0	0	0	0	0	5,144,738	5,144,738	0	0	0
B1012403	SAN DIEGO	CA		03/24/2011	03/03/2016	1,793,725	0	0	0	0	0	0	1,793,725	1,793,725	0	0	0
B1072801	SAN DIEGO	CA		10/06/2011	04/29/2016	1,361,245	0	0	0	0	0	0	1,361,245	1,361,245	0	0	0
B1072802	SAN DIEGO	CA		10/04/2011	12/30/2016	1,021,940	0	0	0	0	0	0	1,021,940	1,021,940	0	0	0
B2041205	SAN DIEGO	CA		06/08/2012	08/01/2016	777,660	0	0	0	0	0	0	777,660	777,660	0	0	0
B4012904	SAN DIEGO	CA		03/10/2014	06/10/2016	264,116	0	0	0	0	0	0	264,116	264,116	0	0	0
A6101101	SAN FRANCISCO	CA		01/05/2007	12/28/2016	492,125	0	0	0	0	0	0	492,125	492,125	0	0	0
A6092803	SAN JOSE	CA		11/08/2006	12/15/2016	846,274	0	0	0	0	0	0	846,274	846,274	0	0	0
B1042902	SAN JOSE	CA		06/30/2011	10/06/2016	503,628	0	0	0	0	0	0	503,628	503,628	0	0	0
B1071203	SAN JOSE	CA		09/07/2011	07/28/2016	603,616	0	0	0	0	0	0	603,616	603,616	0	0	0
A4120107	SAN LUIS OBISPO	CA		02/28/2005	08/11/2016	260,506	0	0	0	0	0	0	260,506	260,506	0	0	0
A5113005	SAN LUIS OBISPO	CA		12/31/2006	01/29/2016	147,641	0	0	0	0	0	0	147,641	147,641	0	0	0
A7072602	SAN LUIS OBISPO	CA		10/10/2007	09/09/2016	498,902	0	0	0	0	0	0	498,902	498,902	0	0	0
A9040603	SAN MARCOS	CA		10/01/2009	05/26/2016	2,017,651	0	0	0	0	0	0	2,017,651	2,017,651	0	0	0
98091101	SAN MATEO	CA		10/29/1998	06/09/2016	210,808	0	0	0	0	0	0	210,808	210,808	0	0	0
A1111903	SAN MATEO	CA		02/06/2002	12/08/2016	60,492	0	0	0	0	0	0	60,492	60,492	0	0	0
A9032302	SAN PEDRO	CA		05/28/2009	05/23/2016	653,347	0	0	0	0	0	0	653,347	653,347	0	0	0
A1041008	SANTA ANA	CA		08/01/2001	07/14/2016	35,280	0	0	0	0	0	0	35,280	35,280	0	0	0
A3091003	SANTA ANA	CA		11/01/2003	03/14/2016	212,873	0	0	0	0	0	0	212,873	212,873	0	0	0
B1040601	SANTA ANA	CA		06/22/2011	05/05/2016	1,074,526	0	0	0	0	0	0	1,074,526	1,074,526	0	0	0
B0052701	SANTA CLARITA	CA		07/12/2010	11/23/2016	148,169	0	0	0	0	0	0	148,169	148,169	0	0	0
A6072703	SANTA FE SPRINGS	CA		10/10/2006	04/06/2016	633,064	0	0	0	0	0	0	633,064	633,064	0	0	0
B2020301	SANTA MARIA	CA		04/10/2012	10/17/2016	1,971,032	0	0	0	0	0	0	1,971,032	1,971,032	0	0	0
A0112703	SANTA MONICA	CA		02/01/2001	01/26/2016	20,334	0	0	0	0	0	0	20,334	20,334	0	0	0
W5030501	SANTA MONICA	CA		04/15/2015	09/30/2016	11,647,688	0	0	0	0	0	0	12,000,000	12,000,000	0	0	0
A7051806	SANTA ROSA	CA		07/02/2007	12/01/2016	528,878	0	0	0	0	0	0	528,878	528,878	0	0	0
B1070615	SIMI VALLEY	CA		09/29/2011	05/06/2016	828,220	0	0	0	0	0	0	828,220	828,220	0	0	0
B3102504	SONOMA	CA		01/10/2014	06/14/2016	1,648,021	0	0	0	0	0	0	1,648,021	1,648,021	0	0	0
A2112703	SOUTH LAKE TAHOE	CA		02/28/2003	10/12/2016	190,109	0	0	0	0	0	0	190,109	190,109	0	0	0
A5110102	STOCKTON	CA		01/30/2006	01/22/2016	1,915,288	0	0	0	0	0	0	1,915,288	1,915,288	0	0	0
A5020301	SUN CITY	CA		04/28/2005	01/05/2016	413,892	0	0	0	0	0	0	413,892	413,892	0	0	0
A6012704	SUN VALLEY	CA		12/31/2006	06/09/2016	200,422	0	0	0	0	0	0	200,422	200,422	0	0	0
A1031602	TEMECULA	CA		07/02/2001	02/25/2016	60,124	0	0	0	0	0	0	60,124	60,124	0	0	0
A6062903	TEMECULA	CA		08/01/2006	04/01/2016	1,346,963	0	0	0	0	0	0	1,346,963	1,346,963	0	0	0
A6070602	TUSTIN	CA		08/30/2006	07/29/2016	816,141	0	0	0	0	0	0	816,141	816,141	0	0	0
A1021604	UNION CITY	CA		03/29/2001	03/09/2016	72,776	0	0	0	0	0	0	72,776	72,776	0	0	0
A6011204	VENTURA	CA		03/16/2006	01/12/2016	536,701	0	0	0	0	0	0	536,701	536,701	0	0	0
B1050301	VISTA	CA		06/10/2011	04/11/2016	965,475	0	0	0	0	0	0	965,475	965,475	0	0	0
B0121004	WALNUT CREEK	CA		02/24/2011	01/27/2016	4,517,722	0	0	0	0	0	0	4,517,722	4,517,722	0	0	0
A5120101	WESTMINSTER	CA		12/31/2006	03/11/2016	13,319	0	0	0	0	0	0	13,319	13,319	0	0	0
A6080701	YUCCA VALLEY	CA		09/28/2006	07/28/2016	1,107,267	0	0	0	0	0	0	1,107,267	1,107,267	0	0	0
A6020203	ARVADA	CO		12/31/2006	04/22/2016	96,695	0	0	0	0	0	0	96,695	96,695	0	0	0
B1031402	ASPEN	CO		05/12/2011	11/17/2016	6,201,147	0	0	0	0	0	0	6,201,147	6,201,147	0	0	0
A5092102	AURORA	CO		12/31/2006	04/28/2016	318,716	0	0	0	0	0	0	318,716	318,716	0	0	0
B1111701	AURORA	CO		01/31/2012	12/07/2016	493,548	0	0	0	0	0	0	493,548	493,548	0	0	0
B2101807	CASTLE ROCK	CO		12/21/2012	01/04/2016	312,923	0	0	0	0	0	0	312,923	312,923	0	0	0
B4010801	CENTENNIAL	CO		03/17/2014	06/27/2016	462,673	0	0	0	0	0	0	462,673	462,673	0	0	0
A3010902	COLORADO SPRINGS	CO		12/31/2006	04/12/2016	546,265	0	0	0	0	0	0	546,265	546,265	0	0	0
A6090701	COLORADO SPRINGS	CO		11/03/2006	10/27/2016	557,968	0	0	0	0	0	0	557,968	557,968	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					
A6102701	COLORADO SPRINGS	CO		01/17/2007	08/03/2016	1,342,758	0	0	0	0	0	0	1,342,758	1,342,758	0	0	0
B0120701	COLORADO SPRINGS	CO		02/10/2011	06/15/2016	1,728,291	0	0	0	0	0	0	1,728,291	1,728,291	0	0	0
A1111507	DENVER	CO		02/04/2002	10/25/2016	863,713	0	0	0	0	0	0	863,713	863,713	0	0	0
A5060702	DENVER	CO		08/25/2005	02/17/2016	2,802,747	0	0	0	0	0	0	2,802,747	2,802,747	0	0	0
B1030104	DENVER	CO		04/27/2011	12/22/2016	1,463,893	0	0	0	0	0	0	1,463,893	1,463,893	0	0	0
B2101808	DENVER	CO		12/21/2012	10/06/2016	248,683	0	0	0	0	0	0	248,683	248,683	0	0	0
W5021101	DENVER	CO		05/13/2015	02/05/2016	10,000,000	0	0	0	0	0	0	10,000,000	10,000,000	0	0	0
A3060302	GREENWOOD VILLAGE	CO		08/14/2003	12/01/2016	204,867	0	0	0	0	0	0	204,867	204,867	0	0	0
A6120403	LITTLETON	CO		01/26/2007	10/27/2016	477,080	0	0	0	0	0	0	477,080	477,080	0	0	0
B2102204	LITTLETON	CO		12/19/2012	04/20/2016	808,779	0	0	0	0	0	0	808,779	808,779	0	0	0
A6120802	LONGMONT	CO		02/01/2007	12/20/2016	338,268	0	0	0	0	0	0	338,268	338,268	0	0	0
A6070601	PARKER	CO		09/08/2006	09/12/2016	445,714	0	0	0	0	0	0	445,714	445,714	0	0	0
B0080302	WESTMINSTER	CO		10/14/2010	01/29/2016	292,764	0	0	0	0	0	0	292,764	292,764	0	0	0
A4031803	WHEAT RIDGE	CO		05/18/2004	03/31/2016	1,158,989	0	0	0	0	0	0	1,158,989	1,158,989	0	0	0
A7022805	LEWES	DE		05/10/2007	08/10/2016	238,892	0	0	0	0	0	0	238,892	238,892	0	0	0
A7022806	LEWES	DE		05/10/2007	08/10/2016	238,892	0	0	0	0	0	0	238,892	238,892	0	0	0
A1082202	NEW CASTLE	DE		11/29/2001	10/31/2016	613,406	0	0	0	0	0	0	613,406	613,406	0	0	0
B2122104	BRANDON	FL		03/20/2013	12/22/2016	815,003	0	0	0	0	0	0	815,003	815,003	0	0	0
A4112403	CLEARWATER	FL		02/17/2005	01/22/2016	225,457	0	0	0	0	0	0	225,457	225,457	0	0	0
A6042105	DAYTONA BEACH	FL		12/31/2006	07/27/2016	150,858	0	0	0	0	0	0	150,858	150,858	0	0	0
B4021405	FORT MYERS	FL		05/02/2014	12/30/2016	1,322,578	0	0	0	0	0	0	1,322,578	1,322,578	0	0	0
A4100711	HIALEAH	FL		11/10/2004	04/19/2016	270,845	0	0	0	0	0	0	270,845	270,845	0	0	0
A4100712	HIALEAH	FL		11/10/2004	04/19/2016	301,349	0	0	0	0	0	0	301,349	301,349	0	0	0
A6021602	JACKSONVILLE	FL		12/31/2006	05/26/2016	238,610	0	0	0	0	0	0	238,610	238,610	0	0	0
A6031401	JACKSONVILLE	FL		12/31/2006	06/01/2016	148,583	0	0	0	0	0	0	148,583	148,583	0	0	0
B3112102	JACKSONVILLE	FL		01/03/2014	06/30/2016	1,549,696	0	0	0	0	0	0	1,549,696	1,549,696	0	0	0
B4051201	JACKSONVILLE	FL		07/31/2014	05/13/2016	713,216	0	0	0	0	0	0	713,216	713,216	0	0	0
A9090914	KISSIMMEE	FL		09/30/2009	01/13/2016	791,331	0	0	0	0	0	0	791,331	791,331	0	0	0
B0080402	KISSIMMEE	FL		11/30/2010	12/01/2016	1,478,517	0	0	0	0	0	0	1,478,517	1,478,517	0	0	0
B4011302	MELBOURNE	FL		04/30/2014	06/09/2016	944,800	0	0	0	0	0	0	944,800	944,800	0	0	0
A3061909	MIAMI	FL		09/18/2003	12/07/2016	271,012	0	0	0	0	0	0	271,012	271,012	0	0	0
A3061911	MIAMI	FL		09/18/2003	12/07/2016	216,810	0	0	0	0	0	0	216,810	216,810	0	0	0
A7103102	MIAMI	FL		01/16/2008	10/19/2016	348,257	0	0	0	0	0	0	348,257	348,257	0	0	0
A7103103	MIAMI	FL		01/16/2008	10/19/2016	348,257	0	0	0	0	0	0	348,257	348,257	0	0	0
B2121301	MIAMI	FL		02/15/2013	02/19/2016	1,709,349	0	0	0	0	0	0	1,709,349	1,709,349	0	0	0
A2013102	NORTH MIAMI	FL		02/28/2002	05/12/2016	179,394	0	0	0	0	0	0	179,394	179,394	0	0	0
A7051803	OCOEE	FL		07/10/2007	11/10/2016	528,041	0	0	0	0	0	0	528,041	528,041	0	0	0
A6060101	ORLANDO	FL		08/18/2006	07/21/2016	416,091	0	0	0	0	0	0	416,091	416,091	0	0	0
A6062205	ORLANDO	FL		09/29/2006	09/15/2016	422,915	0	0	0	0	0	0	422,915	422,915	0	0	0
A9100601	ORLANDO	FL		12/23/2009	07/28/2016	547,507	0	0	0	0	0	0	547,507	547,507	0	0	0
B0111503	POMPANO BEACH	FL		02/28/2011	02/01/2016	397,272	0	0	0	0	0	0	397,272	397,272	0	0	0
A6030801	PORT RICHEY	FL		12/31/2006	05/27/2016	170,852	0	0	0	0	0	0	170,852	170,852	0	0	0
B1091302	ROCKLEDGE	FL		11/23/2011	11/17/2016	837,987	0	0	0	0	0	0	837,987	837,987	0	0	0
A7102017	SARASOTA	FL		04/17/2008	07/14/2016	10,179,372	0	0	0	0	0	0	10,179,372	10,179,372	0	0	0
A8021502	TALLAHASSEE	FL		04/25/2008	10/20/2016	1,359,357	0	0	0	0	0	0	1,359,357	1,359,357	0	0	0
A9040806	TAMPA	FL		06/10/2009	02/23/2016	375,404	0	0	0	0	0	0	375,404	375,404	0	0	0
B3101504	WEST PALM BEACH	FL		01/13/2014	12/14/2016	657,799	0	0	0	0	0	0	657,799	657,799	0	0	0
A1033001	WINTER HAVEN	FL		08/01/2001	03/31/2016	41,841	0	0	0	0	0	0	41,841	41,841	0	0	0
A5090101	WINTER PARK	FL		11/03/2005	02/26/2016	299,673	0	0	0	0	0	0	299,673	299,673	0	0	0
A9100602	WINTER PARK	FL		12/23/2009	07/28/2016	610,174	0	0	0	0	0	0	610,174	610,174	0	0	0
A3100703	ALPHARETTA	GA		12/18/2003	09/08/2016	113,701	0	0	0	0	0	0	113,701	113,701	0	0	0
B2020904	ALTANTA	GA		04/11/2012	08/23/2016	229,283	0	0	0	0	0	0	229,283	229,283	0	0	0
A9090916	ATLANTA	GA		11/20/2009	07/29/2016	367,918	0	0	0	0	0	0	367,918	367,918	0	0	0
B2082002	ATLANTA	GA		10/12/2012	08/12/2016	505,510	0	0	0	0	0	0	505,510	505,510	0	0	0
B2102901	ATLANTA	GA		01/17/2013	03/29/2016	775,213	0	0	0	0	0	0	775,213	775,213	0	0	0
A5100401	AUGUSTA	GA		12/31/2006	06/29/2016	383,007	0	0	0	0	0	0	383,007	383,007	0	0	0
A5121501	BUFORD	GA		03/06/2006	04/11/2016	304,621	0	0	0	0	0	0	304,621	304,621	0	0	0
B0070202	DECATUR	GA		08/26/2010	09/12/2016	640,595	0	0	0	0	0	0	640,595	640,595	0	0	0
A7022303	DOUGLASVILLE	GA		04/24/2007	09/30/2016	645,406	0	0	0	0	0	0	645,406	645,406	0	0	0
B2051101	GARDEN CITY	GA		07/09/2012	10/14/2016	1,369,547	0	0	0	0	0	0	1,369,547	1,369,547	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					
A5102406	HEPHZIBAH	GA		12/31/2006	02/17/2016	258,341	0	0	0	0	0	0	258,341	258,341	0	0	0
A7011101	LAWRENCEVILLE	GA		03/30/2007	06/30/2016	226,873	0	0	0	0	0	0	226,873	226,873	0	0	0
A7041601	LAWRENCEVILLE	GA		06/13/2007	01/28/2016	723,496	0	0	0	0	0	0	723,496	723,496	0	0	0
A6071901	LOGANVILLE	GA		08/24/2006	08/15/2016	633,323	0	0	0	0	0	0	633,323	633,323	0	0	0
B3080101	MARIETTA	GA		10/21/2013	10/26/2016	379,862	0	0	0	0	0	0	379,862	379,862	0	0	0
A6022101	PEACHTREE CITY	GA		12/31/2006	04/27/2016	423,431	0	0	0	0	0	0	423,431	423,431	0	0	0
A6101421	ROME	GA		01/31/2007	12/29/2016	42,318	0	0	0	0	0	0	42,318	42,318	0	0	0
A6121611	ROME	GA		02/27/2007	02/19/2016	68,491	0	0	0	0	0	0	68,491	68,491	0	0	0
A8082007	ROSWELL	GA		10/23/2008	07/13/2016	384,283	0	0	0	0	0	0	384,283	384,283	0	0	0
A6022102	WOODSTOCK	GA		12/31/2006	04/27/2016	515,288	0	0	0	0	0	0	515,288	515,288	0	0	0
15912	BLACKFOOT	ID		12/12/1988	09/23/2016	5,268	0	0	0	0	0	0	5,268	5,268	0	0	0
A6010602	COEUR D ALENE	ID		12/31/2006	02/10/2016	297,086	0	0	0	0	0	0	297,086	297,086	0	0	0
A6032905	HAYDEN	ID		12/31/2006	05/03/2016	386,012	0	0	0	0	0	0	386,012	386,012	0	0	0
B3031503	HOMEDALE	ID		05/22/2013	04/12/2016	261,264	0	0	0	0	0	0	261,264	261,264	0	0	0
A6100304	NAMPA	ID		12/04/2006	10/12/2016	1,629,459	0	0	0	0	0	0	1,629,459	1,629,459	0	0	0
A5090603	POCATELLO	ID		12/06/2005	01/15/2016	326,716	0	0	0	0	0	0	326,716	326,716	0	0	0
A7011704	POCATELLO	ID		04/10/2007	12/29/2016	307,053	0	0	0	0	0	0	307,053	307,053	0	0	0
A5070503	REXBURG	ID		09/29/2005	11/30/2016	284,726	0	0	0	0	0	0	284,726	284,726	0	0	0
B1041507	ALSIP	IL		08/25/2011	08/25/2016	576,840	0	0	0	0	0	0	576,840	576,840	0	0	0
A2091001	CHICAGO	IL		12/16/2002	10/19/2016	601,697	0	0	0	0	0	0	601,697	601,697	0	0	0
B1011401	CHICAGO	IL		03/31/2011	04/04/2016	1,030,639	0	0	0	0	0	0	1,030,639	1,030,639	0	0	0
A7060806	LAKE IN THE HILLS	IL		07/30/2007	07/01/2016	605,719	0	0	0	0	0	0	605,719	605,719	0	0	0
A9030413	MACHESNEY PARK	IL		04/29/2009	02/01/2016	399,643	0	0	0	0	0	0	399,643	399,643	0	0	0
B2110725	MARKHAM	IL		02/26/2013	03/01/2016	689,975	0	0	0	0	0	0	689,975	689,975	0	0	0
B1022304	PLAINFIELD	IL		05/31/2011	05/31/2016	954,330	0	0	0	0	0	0	954,330	954,330	0	0	0
A9030414	ROCKFORD	IL		04/29/2009	02/01/2016	388,553	0	0	0	0	0	0	388,553	388,553	0	0	0
A6030709	VILLA PARK	IL		12/31/2006	03/01/2016	374,415	0	0	0	0	0	0	374,415	374,415	0	0	0
A8012104	CROWN POINT	IN		04/15/2008	08/30/2016	303,243	0	0	0	0	0	0	303,243	303,243	0	0	0
B0070702	EVANSVILLE	IN		09/29/2010	06/30/2016	667,402	0	0	0	0	0	0	667,402	667,402	0	0	0
A6013002	INDIANAPOLIS	IN		12/31/2006	03/08/2016	228,014	0	0	0	0	0	0	228,014	228,014	0	0	0
A6102401	INDIANAPOLIS	IN		12/14/2006	09/19/2016	668,946	0	0	0	0	0	0	668,946	668,946	0	0	0
B1030804	INDIANAPOLIS	IN		04/29/2011	04/25/2016	1,503,489	0	0	0	0	0	0	1,503,489	1,503,489	0	0	0
B2041210	RUSHVILLE	IN		08/29/2012	06/13/2016	324,819	0	0	0	0	0	0	324,819	324,819	0	0	0
B4061147	BOWLING GREEN	KY		08/12/2014	01/15/2016	444,459	0	0	0	0	0	0	444,459	444,459	0	0	0
A7022001	ERLANGER	KY		05/07/2007	12/05/2016	208,897	0	0	0	0	0	0	208,897	208,897	0	0	0
B3042914	LOUISVILLE	KY		08/22/2013	11/14/2016	1,717,865	0	0	0	0	0	0	1,717,865	1,717,865	0	0	0
B3042915	LOUISVILLE	KY		09/12/2013	11/14/2016	1,699,559	0	0	0	0	0	0	1,699,559	1,699,559	0	0	0
B3083003	LOUISVILLE	KY		11/22/2013	11/14/2016	1,831,516	0	0	0	0	0	0	1,831,516	1,831,516	0	0	0
B1083104	OAK GROVE	KY		11/23/2011	11/14/2016	1,574,509	0	0	0	0	0	0	1,574,509	1,574,509	0	0	0
A7080306	PIKEVILLE	KY		10/22/2007	12/30/2016	319,978	0	0	0	0	0	0	319,978	319,978	0	0	0
A5121504	BURLINGTON	MA		12/31/2006	03/22/2016	513,958	0	0	0	0	0	0	513,958	513,958	0	0	0
A2101102	CAMBRIDGE	MA		01/09/2003	07/28/2016	247,407	0	0	0	0	0	0	247,407	247,407	0	0	0
A5122801	DORCHESTER	MA		12/31/2006	01/28/2016	226,486	0	0	0	0	0	0	226,486	226,486	0	0	0
A7073102	SALISBURY	MA		10/22/2007	01/21/2016	593,790	0	0	0	0	0	0	593,790	593,790	0	0	0
A6011604	SANDWICH	MA		12/31/2006	01/28/2016	203,110	0	0	0	0	0	0	203,110	203,110	0	0	0
A6031302	SAUGUS	MA		12/13/2006	10/17/2016	1,781,983	0	0	0	0	0	0	1,781,983	1,781,983	0	0	0
A3041102	CROFTON	MD		06/02/2003	03/01/2016	556,362	0	0	0	0	0	0	556,362	556,362	0	0	0
B3062006	HYATTSVILLE	MD		09/17/2013	09/09/2016	2,129,018	0	0	0	0	0	0	2,129,018	2,129,018	0	0	0
B2050208	LINTHICUM HEIGHTS	MD		06/20/2012	06/17/2016	7,460,693	0	0	0	0	0	0	7,460,693	7,460,693	0	0	0
A5112301	OCEAN CITY	MD		12/31/2006	01/26/2016	301,643	0	0	0	0	0	0	301,643	301,643	0	0	0
B4080603	SEVERN	MD		09/29/2014	06/14/2016	5,788,731	0	0	0	0	0	0	5,788,731	5,788,731	0	0	0
A6051901	BIDDEFORD	ME		08/08/2006	05/06/2016	450,858	0	0	0	0	0	0	450,858	450,858	0	0	0
A2051601	PORTLAND	ME		09/03/2002	08/01/2016	1,490,531	0	0	0	0	0	0	1,490,531	1,490,531	0	0	0
A6062102	PORTLAND	ME		09/15/2006	04/11/2016	503,012	0	0	0	0	0	0	503,012	503,012	0	0	0
A6090806	PORTLAND	ME		12/21/2006	09/15/2016	491,647	0	0	0	0	0	0	491,647	491,647	0	0	0
A6100204	SANFORD	ME		12/15/2006	12/28/2016	370,417	0	0	0	0	0	0	370,417	370,417	0	0	0
A6100205	SANFORD	ME		12/15/2006	12/22/2016	687,944	0	0	0	0	0	0	687,944	687,944	0	0	0
A6031503	SCARBOROUGH	ME		06/06/2006	05/12/2016	509,657	0	0	0	0	0	0	509,657	509,657	0	0	0
A1032706	AUBURN HILLS	MI		06/12/2001	06/10/2016	717,384	0	0	0	0	0	0	717,384	717,384	0	0	0
B1010703	CLINTON TOWNSHIP	MI		03/31/2011	01/27/2016	2,190,015	0	0	0	0	0	0	2,190,015	2,190,015	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					
A7112909	DETROIT	MI		02/01/2008	09/01/2016	193,989	0	0	0	0	0	0	193,989	193,989	0	0	0
A6050101	LIVONIA	MI		07/10/2006	07/29/2016	1,196,357	0	0	0	0	0	0	1,196,357	1,196,357	0	0	0
A6061202	LIVONIA	MI		08/29/2006	08/12/2016	494,480	0	0	0	0	0	0	494,480	494,480	0	0	0
A6072802	MARYSVILLE	MI		09/06/2006	09/19/2016	29,634	0	0	0	0	0	0	29,634	29,634	0	0	0
B1060904	ROCKFORD	MI		08/23/2011	05/05/2016	1,055,565	0	0	0	0	0	0	1,055,565	1,055,565	0	0	0
A4030917	SHELBY TOWNSHIP	MI		05/21/2004	03/29/2016	387,244	0	0	0	0	0	0	387,244	387,244	0	0	0
A8082508	TAYLOR	MI		11/12/2008	02/09/2016	1,039,802	0	0	0	0	0	0	1,039,802	1,039,802	0	0	0
A3071501	VAN BUREN TOWNSHIP	MI		10/06/2003	01/04/2016	2,748,211	0	0	0	0	0	0	2,748,211	2,748,211	0	0	0
A5102003	BLOOMINGTON	MN		12/31/2006	01/28/2016	324,705	0	0	0	0	0	0	324,705	324,705	0	0	0
A6090702	HOPKINS	MN		12/31/2006	10/26/2016	303,318	0	0	0	0	0	0	303,318	303,318	0	0	0
A8062010	LAKEVILLE	MN		08/28/2008	02/26/2016	1,313,164	0	0	0	0	0	0	1,313,164	1,313,164	0	0	0
A6071801	PINE CITY	MN		09/14/2006	08/24/2016	700,889	0	0	0	0	0	0	700,889	700,889	0	0	0
A5083001	SHOREVIEW	MN		12/31/2006	03/30/2016	285,066	0	0	0	0	0	0	285,066	285,066	0	0	0
A6061601	WHITE BEAR LAKE	MN		08/22/2006	08/04/2016	853,118	0	0	0	0	0	0	853,118	853,118	0	0	0
B1042501	INDEPENDENCE	MO		06/09/2011	03/17/2016	926,811	0	0	0	0	0	0	926,811	926,811	0	0	0
B3052105	KANSAS CITY	MO		07/30/2013	12/29/2016	815,580	0	0	0	0	0	0	815,580	815,579	0	0	0
A6101007	ST PETERS	MO		01/03/2007	11/01/2016	369,076	0	0	0	0	0	0	369,076	369,076	0	0	0
B1090204	ST. LOUIS	MO		12/22/2011	12/08/2016	359,628	0	0	0	0	0	0	359,628	359,628	0	0	0
B1090206	ST. LOUIS	MO		12/22/2011	12/22/2016	152,802	0	0	0	0	0	0	152,802	152,802	0	0	0
B1090207	WEBSTER GROVES	MO		12/22/2011	12/22/2016	239,547	0	0	0	0	0	0	239,547	239,547	0	0	0
B5081102	OLIVE BRANCH	MS		11/12/2015	11/14/2016	816,120	0	0	0	0	0	0	2,136,000	2,136,000	0	0	0
B3042913	SOUTHAVEN	MS		08/30/2013	11/14/2016	1,647,730	0	0	0	0	0	0	1,647,730	1,647,730	0	0	0
B2051001	APEX	NC		07/16/2012	06/22/2016	1,007,904	0	0	0	0	0	0	1,007,904	1,007,904	0	0	0
A5080204	CARY	NC		10/17/2005	08/22/2016	689,957	0	0	0	0	0	0	689,957	689,957	0	0	0
A3091704	CHARLOTTE	NC		12/16/2003	04/11/2016	227,891	0	0	0	0	0	0	227,891	227,891	0	0	0
B1122701	DURHAM	NC		03/09/2012	04/21/2016	1,670,102	0	0	0	0	0	0	1,670,102	1,670,102	0	0	0
A6062302	GREENSBORO	NC		09/07/2006	07/06/2016	1,946,683	0	0	0	0	0	0	1,946,683	1,946,683	0	0	0
A6062303	GREENSBORO	NC		09/07/2006	07/06/2016	983,082	0	0	0	0	0	0	983,082	983,082	0	0	0
A4092706	GREENVILLE	NC		12/01/2004	12/12/2016	160,216	0	0	0	0	0	0	160,216	160,216	0	0	0
A7030901	HIGH POINT	NC		05/17/2007	11/10/2016	1,373,788	0	0	0	0	0	0	1,373,788	1,373,788	0	0	0
B5071702	JACKSONVILLE	NC		09/18/2015	10/20/2016	972,377	0	0	0	0	0	0	972,377	972,377	0	0	0
B2040404	KERNERSVILLE	NC		06/20/2012	08/03/2016	550,234	0	0	0	0	0	0	550,234	550,234	0	0	0
A6033102	KINSTON	NC		12/31/2006	04/25/2016	142,631	0	0	0	0	0	0	142,631	142,631	0	0	0
B1061013	RALEIGH	NC		09/30/2011	11/08/2016	1,232,930	0	0	0	0	0	0	1,232,930	1,232,930	0	0	0
B4031401	ROCKY MOUNT	NC		05/02/2014	09/16/2016	1,033,071	0	0	0	0	0	0	1,033,071	1,033,071	0	0	0
A6032907	SHELBY	NC		12/31/2006	02/03/2016	576,166	0	0	0	0	0	0	576,166	576,166	0	0	0
A6022104	SOUTHERN PINES	NC		12/31/2006	04/25/2016	231,105	0	0	0	0	0	0	231,105	231,105	0	0	0
A1030803	LEXINGTON	NE		07/02/2001	06/30/2016	25,809	0	0	0	0	0	0	25,809	25,809	0	0	0
A6030906	LINCOLN	NE		12/31/2006	06/01/2016	230,933	0	0	0	0	0	0	230,933	230,933	0	0	0
A6042403	OMAHA	NE		12/31/2006	07/08/2016	407,643	0	0	0	0	0	0	407,643	407,643	0	0	0
A6122701	HAMPSTEAD	NH		03/15/2007	12/06/2016	1,072,716	0	0	0	0	0	0	1,072,716	1,072,716	0	0	0
A5120603	EAST BRUNSWICK	NJ		12/31/2006	04/12/2016	280,578	0	0	0	0	0	0	280,578	280,578	0	0	0
A5120604	MAHWAH	NJ		12/31/2006	04/12/2016	355,404	0	0	0	0	0	0	355,404	355,404	0	0	0
A4091406	TURNERSVILLE	NJ		12/16/2004	12/22/2016	624,398	0	0	0	0	0	0	624,398	624,398	0	0	0
A5081802	ALBUQUERQUE	NM		12/31/2006	01/12/2016	501,287	0	0	0	0	0	0	501,287	501,287	0	0	0
A5122803	ALBUQUERQUE	NM		12/31/2006	03/04/2016	270,303	0	0	0	0	0	0	270,303	270,303	0	0	0
A6031301	ALBUQUERQUE	NM		12/31/2006	08/10/2016	261,630	0	0	0	0	0	0	261,630	261,630	0	0	0
A6101903	ALBUQUERQUE	NM		12/20/2006	10/25/2016	636,544	0	0	0	0	0	0	636,544	636,544	0	0	0
W4080101	CARLSBAD	NM		09/08/2014	10/31/2016	2,358,414	0	0	0	0	0	0	2,358,414	2,358,414	0	0	0
W4121101	CARLSBAD	NM		01/29/2015	09/16/2016	2,126,826	0	0	0	0	0	0	2,230,000	2,230,000	0	0	0
A6121901	FARMINGTON	NM		03/12/2007	12/29/2016	488,920	0	0	0	0	0	0	488,920	488,920	0	0	0
B1092904	ROSWELL	NM		11/18/2011	03/17/2016	734,206	0	0	0	0	0	0	734,206	734,206	0	0	0
A3121906	SANTA FE	NM		03/17/2004	02/01/2016	279,474	0	0	0	0	0	0	279,474	279,474	0	0	0
A5091209	SANTA FE	NM		12/31/2006	05/11/2016	232,796	0	0	0	0	0	0	232,796	232,796	0	0	0
A5112206	CARSON CITY	NV		02/08/2006	04/28/2016	942,385	0	0	0	0	0	0	942,385	942,385	0	0	0
A6071702	CARSON CITY	NV		10/02/2006	09/01/2016	733,969	0	0	0	0	0	0	733,969	733,969	0	0	0
A1030201	HENDERSON	NV		06/01/2001	05/18/2016	519,869	0	0	0	0	0	0	519,869	519,869	0	0	0
A6080704	HENDERSON	NV		11/21/2006	01/11/2016	305,740	0	0	0	0	0	0	305,740	305,740	0	0	0
B0040701	HENDERSON	NV		07/30/2010	06/30/2016	1,342,459	0	0	0	0	0	0	1,342,459	1,342,459	0	0	0
A5042803	LAS VEGAS	NV		07/18/2005	11/29/2016	771,607	0	0	0	0	0	0	771,607	771,607	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												
A5110303	LAS VEGAS	NV		12/31/2006	06/16/2016	190,367	0	0	0	0	0	0	190,367	190,367	0	0	0
A6012603	LAS VEGAS	NV		03/09/2006	04/01/2016	378,841	0	0	0	0	0	0	378,841	378,841	0	0	0
A6022803	LAS VEGAS	NV		12/31/2006	01/28/2016	162,715	0	0	0	0	0	0	162,715	162,715	0	0	0
A6083002	LAS VEGAS	NV		11/10/2006	10/27/2016	227,103	0	0	0	0	0	0	227,103	227,103	0	0	0
A6112704	LAS VEGAS	NV		01/09/2007	11/30/2016	307,587	0	0	0	0	0	0	307,587	307,587	0	0	0
A9092402	LAS VEGAS	NV		11/17/2009	06/01/2016	93,459	0	0	0	0	0	0	93,459	93,459	0	0	0
A6100402	NORTH LAS VEGAS	NV		12/21/2006	12/28/2016	169,214	0	0	0	0	0	0	169,214	169,214	0	0	0
A4032505	RENO	NV		06/17/2004	06/23/2016	1,106,915	0	0	0	0	0	0	1,106,915	1,106,915	0	0	0
A6050103	RENO	NV		07/07/2006	07/29/2016	3,081,914	0	0	0	0	0	0	3,081,914	3,081,914	0	0	0
A8042401	RENO	NV		07/28/2008	06/28/2016	166,556	0	0	0	0	0	0	166,556	166,556	0	0	0
B0102202	RENO	NV		01/04/2011	06/30/2016	1,094,133	0	0	0	0	0	0	1,094,133	1,094,133	0	0	0
A5091403	AMHERST	NY		12/31/2006	03/14/2016	98,869	0	0	0	0	0	0	98,869	98,869	0	0	0
A6030305	AMHERST	NY		12/31/2006	09/22/2016	115,524	0	0	0	0	0	0	115,524	115,524	0	0	0
A5052402	BLASDELL	NY		08/04/2005	06/01/2016	122,740	0	0	0	0	0	0	122,740	122,740	0	0	0
A5061001	BRONX	NY		09/20/2005	03/02/2016	820,765	0	0	0	0	0	0	820,765	820,765	0	0	0
B1040802	BROOKLYN	NY		07/14/2011	09/29/2016	2,055,859	0	0	0	0	0	0	2,055,859	2,055,859	0	0	0
A50228013	BUFFALO	NY		04/21/2011	05/02/2016	54,561	0	0	0	0	0	0	54,561	54,561	0	0	0
A6012501	CHEEKTOWAGA	NY		12/31/2006	01/21/2016	149,049	0	0	0	0	0	0	149,049	149,049	0	0	0
A6120709	CHEEKTOWAGA	NY		02/27/2007	12/29/2016	209,055	0	0	0	0	0	0	209,055	209,055	0	0	0
A6120709-1	CHEEKTOWAGA	NY		07/28/2016	12/29/2016	0	0	0	0	0	0	0	39,040	39,040	0	0	0
A5110306	COLONIE	NY		02/09/2006	01/29/2016	1,237,581	0	0	0	0	0	0	1,237,581	1,237,581	0	0	0
A6032913	FALCONER	NY		12/31/2006	09/02/2016	219,992	0	0	0	0	0	0	219,992	219,992	0	0	0
A3012201	HALFMOON	NY		04/01/2003	08/12/2016	1,125,155	0	0	0	0	0	0	1,125,155	1,125,155	0	0	0
A6030304	LANCASTER	NY		12/31/2006	05/27/2016	118,414	0	0	0	0	0	0	118,414	118,414	0	0	0
A8031102	LOCKPORT	NY		05/13/2008	12/22/2016	583,460	0	0	0	0	0	0	583,460	583,460	0	0	0
B0060901	NEW YORK	NY		07/26/2010	06/03/2016	5,509,737	0	0	0	0	0	0	5,509,737	5,509,737	0	0	0
B0120304	NEW YORK	NY		03/30/2011	02/22/2016	903,891	0	0	0	0	0	0	903,891	903,891	0	0	0
B1033003	NEW YORK	NY		06/24/2011	05/19/2016	1,291,567	0	0	0	0	0	0	1,291,567	1,291,567	0	0	0
B2121703	NEW YORK	NY		03/19/2013	07/11/2016	633,145	0	0	0	0	0	0	633,145	633,145	0	0	0
A6120711	NIAGARA FALLS	NY		02/27/2007	12/23/2016	404,861	0	0	0	0	0	0	404,861	404,861	0	0	0
A6120711-1	NIAGARA FALLS	NY		07/28/2016	12/23/2016	0	0	0	0	0	0	0	53,151	53,151	0	0	0
A4021001	TONAWANDA	NY		04/30/2004	04/06/2016	20,091	0	0	0	0	0	0	20,091	20,091	0	0	0
A6083003	WEBSTER	NY		11/27/2006	10/11/2016	398,146	0	0	0	0	0	0	398,146	398,146	0	0	0
A6070702	CINCINNATI	OH		09/22/2006	10/05/2016	25,798	0	0	0	0	0	0	25,798	25,798	0	0	0
A6082201	CLEVELAND	OH		12/31/2006	08/01/2016	257,300	0	0	0	0	0	0	257,300	257,300	0	0	0
B2110716	CLEVELAND	OH		02/26/2013	03/01/2016	709,372	0	0	0	0	0	0	709,372	709,372	0	0	0
A6081505	COLUMBUS	OH		12/31/2006	10/06/2016	204,517	0	0	0	0	0	0	204,517	204,517	0	0	0
A6082204	COLUMBUS	OH		11/01/2006	10/07/2016	280,946	0	0	0	0	0	0	280,946	280,946	0	0	0
B3040502	CORTLAND	OH		07/10/2013	01/12/2016	1,618,195	0	0	0	0	0	0	1,618,195	1,618,195	0	0	0
A7080909	DAYTON	OH		10/22/2007	06/21/2016	978,295	0	0	0	0	0	0	978,295	978,295	0	0	0
A6062701	GREEN	OH		08/22/2006	06/13/2016	783,461	0	0	0	0	0	0	783,461	783,461	0	0	0
A6040301	GROVEPORT	OH		12/31/2006	08/05/2016	368,655	0	0	0	0	0	0	368,655	368,655	0	0	0
A7112005	HAMILTON	OH		01/18/2008	07/11/2016	227,501	0	0	0	0	0	0	227,501	227,501	0	0	0
B3031101	JOHNSTOWN	OH		06/06/2013	07/22/2016	285,514	0	0	0	0	0	0	285,514	285,514	0	0	0
A6071404	MANSFIELD	OH		12/31/2006	08/31/2016	163,523	0	0	0	0	0	0	163,523	163,523	0	0	0
A6071405	MANSFIELD	OH		12/31/2006	08/31/2016	107,012	0	0	0	0	0	0	107,012	107,012	0	0	0
A6062804	PAINESVILLE TOWNSHIP	OH		08/21/2006	09/06/2016	606,431	0	0	0	0	0	0	606,431	606,431	0	0	0
B1032401	RIVERSIDE	OH		06/09/2011	03/22/2016	287,937	0	0	0	0	0	0	287,937	287,937	0	0	0
A6081402	SHARONVILLE	OH		10/18/2006	08/09/2016	401,507	0	0	0	0	0	0	401,507	401,507	0	0	0
A2022001	WEST CHESTER	OH		05/10/2002	04/29/2016	468,769	0	0	0	0	0	0	468,769	468,769	0	0	0
A4121303	OKLAHOMA CITY	OK		02/23/2005	11/04/2016	413,318	0	0	0	0	0	0	413,318	413,318	0	0	0
A5072103	OKLAHOMA CITY	OK		10/12/2005	02/05/2016	702,578	0	0	0	0	0	0	702,578	702,578	0	0	0
B1022205	OKLAHOMA CITY	OK		04/19/2011	09/06/2016	357,230	0	0	0	0	0	0	357,230	357,230	0	0	0
B2122601	OKLAHOMA CITY	OK		03/12/2013	04/08/2016	1,267,658	0	0	0	0	0	0	1,267,658	1,267,658	0	0	0
A6120601	AURORA	OR		01/31/2007	10/26/2016	618,510	0	0	0	0	0	0	618,510	618,510	0	0	0
A5121603	BEAVERTON	OR		12/31/2006	04/20/2016	233,088	0	0	0	0	0	0	233,088	233,088	0	0	0
A6092101	BEAVERTON	OR		11/27/2006	11/07/2016	384,924	0	0	0	0	0	0	384,924	384,924	0	0	0
A60921013	BEAVERTON	OR		12/07/2009	11/07/2016	179,006	0	0	0	0	0	0	179,006	179,006	0	0	0
A6081103	EUGENE	OR		09/27/2006	05/02/2016	377,230	0	0	0	0	0	0	377,230	377,230	0	0	0
B2032203	FAIRVIEW	OR		05/23/2012	05/26/2016	3,068,587	0	0	0	0	0	0	3,068,587	3,068,587	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					
A5101203	GRESHAM	OR		12/21/2005	01/06/2016	553,762	0	0	0	0	0	0	553,762	553,762	0	0	0
A2060701	HOOD RIVER	OR		09/03/2002	10/26/2016	656,124	0	0	0	0	0	0	656,124	656,124	0	0	0
A6031701	KEIZER	OR		12/31/2006	09/23/2016	122,193	0	0	0	0	0	0	122,193	122,193	0	0	0
A6030605	KLAMATH FALLS	OR		12/31/2006	05/27/2016	367,306	0	0	0	0	0	0	367,306	367,306	0	0	0
A6102302	PENDLETON	OR		12/19/2006	12/08/2016	309,322	0	0	0	0	0	0	309,322	309,322	0	0	0
17452	PORTLAND	OR		02/25/1994	04/18/2016	8,772	0	0	0	0	0	0	8,772	8,772	0	0	0
A1031901	PORTLAND	OR		05/08/2001	05/11/2016	4,083	0	0	0	0	0	0	4,083	4,083	0	0	0
A2042503	PORTLAND	OR		06/19/2002	04/28/2016	859,116	0	0	0	0	0	0	859,116	859,116	0	0	0
A6051202	PORTLAND	OR		08/31/2006	08/25/2016	53,949	0	0	0	0	0	0	53,949	53,949	0	0	0
A6092102	PORTLAND	OR		11/29/2006	09/06/2016	183,474	0	0	0	0	0	0	183,474	183,474	0	0	0
A7012903	PORTLAND	OR		03/09/2007	01/27/2016	467,709	0	0	0	0	0	0	467,709	467,709	0	0	0
A9031602	PORTLAND	OR		05/21/2009	08/31/2016	203,687	0	0	0	0	0	0	203,687	203,687	0	0	0
W5091401	PORTLAND	OR		11/24/2015	07/08/2016	9,700,000	0	0	0	0	0	0	9,700,000	9,700,000	0	0	0
A6112201	ROSEBURG	OR		01/29/2007	12/14/2016	3,830,518	0	0	0	0	0	0	3,830,518	3,830,518	0	0	0
A9022601	SALEM	OR		04/28/2009	01/29/2016	1,172,291	0	0	0	0	0	0	1,172,291	1,172,291	0	0	0
A7022604	TIGARD	OR		04/13/2007	12/08/2016	374,754	0	0	0	0	0	0	374,754	374,754	0	0	0
A8091504	WEST LINN	OR		10/22/2008	11/16/2016	1,298,259	0	0	0	0	0	0	1,298,259	1,298,259	0	0	0
A7021603	WILSONVILLE	OR		04/10/2007	01/06/2016	608,476	0	0	0	0	0	0	608,476	608,476	0	0	0
A1041113	BETHLEHEM	PA		08/01/2001	12/08/2016	448,212	0	0	0	0	0	0	448,212	448,212	0	0	0
A6081701	ERIE	PA		11/16/2006	11/30/2016	262,712	0	0	0	0	0	0	262,712	262,712	0	0	0
A6120710	ERIE	PA		02/27/2007	12/07/2016	102,882	0	0	0	0	0	0	102,882	102,882	0	0	0
A6120710-1	ERIE	PA		07/28/2016	12/07/2016	0	0	0	0	0	0	0	69,487	69,487	0	0	0
B3093007	JONESTOWN	PA		11/26/2013	09/01/2016	855,033	0	0	0	0	0	0	855,033	855,033	0	0	0
A6021402	NARBERTH	PA		12/31/2006	05/09/2016	331,554	0	0	0	0	0	0	331,554	331,554	0	0	0
A1041102	NAZARETH	PA		08/01/2001	12/08/2016	466,357	0	0	0	0	0	0	466,357	466,357	0	0	0
A6020205	PHOENIXVILLE	PA		12/31/2006	10/21/2016	182,314	0	0	0	0	0	0	182,314	182,314	0	0	0
B1111102	POTTSTOWN	PA		12/22/2011	09/21/2016	871,854	0	0	0	0	0	0	871,854	871,854	0	0	0
B1111103	POTTSTOWN	PA		12/22/2011	09/21/2016	801,640	0	0	0	0	0	0	801,640	801,640	0	0	0
B1111104	POTTSTOWN	PA		12/22/2011	09/21/2016	693,696	0	0	0	0	0	0	693,696	693,696	0	0	0
A4041306	UPPER DARBY	PA		07/06/2004	12/28/2016	770,947	0	0	0	0	0	0	1,508,734	1,508,734	0	0	0
A40413063	UPPER DARBY	PA		06/12/2008	12/28/2016	1,481,106	0	0	0	0	0	0	1,481,106	1,481,106	0	0	0
B1111101	UPPER MERION TOWNSHIP	PA		12/22/2011	09/21/2016	1,016,851	0	0	0	0	0	0	1,016,851	1,016,851	0	0	0
B1111105	WEST NORRITON TOWNSHIP	PA		12/22/2011	09/21/2016	628,094	0	0	0	0	0	0	628,094	628,094	0	0	0
B2032902	CHARLESTON	SC		06/08/2012	07/25/2016	1,537,924	0	0	0	0	0	0	1,537,924	1,537,924	0	0	0
A8091107	COLUMBIA	SC		11/26/2008	01/13/2016	323,486	0	0	0	0	0	0	323,486	323,486	0	0	0
A3071603	PAWLEYS ISLAND	SC		10/09/2003	04/12/2016	1,657,969	0	0	0	0	0	0	1,657,969	1,657,969	0	0	0
A6092201	ANTIOCH	TN		12/12/2006	08/03/2016	402,139	0	0	0	0	0	0	402,139	402,139	0	0	0
A6012303	BRISTOL	TN		12/31/2006	02/29/2016	179,969	0	0	0	0	0	0	179,969	179,969	0	0	0
B1083103	CLARKSVILLE	TN		11/23/2011	11/14/2016	1,750,253	0	0	0	0	0	0	1,750,253	1,750,253	0	0	0
B2060805	CLARKSVILLE	TN		09/07/2012	11/14/2016	1,741,575	0	0	0	0	0	0	1,741,575	1,741,575	0	0	0
B2070106	CLARKSVILLE	TN		11/09/2012	11/14/2016	1,792,197	0	0	0	0	0	0	1,792,197	1,792,197	0	0	0
B3042906	CLARKSVILLE	TN		07/08/2013	11/14/2016	1,843,291	0	0	0	0	0	0	1,843,291	1,843,291	0	0	0
B3101805	CLARKSVILLE	TN		01/24/2014	11/14/2016	1,588,089	0	0	0	0	0	0	1,588,089	1,588,089	0	0	0
B2060804	FAIRVIEW	TN		08/30/2012	11/14/2016	1,795,944	0	0	0	0	0	0	1,795,944	1,795,944	0	0	0
B3052003	FRANKLIN	TN		07/11/2013	06/17/2016	6,786,638	0	0	0	0	0	0	6,786,638	6,786,638	0	0	0
A7060601	JOHNSON CITY	TN		08/22/2007	02/19/2016	244,590	0	0	0	0	0	0	244,590	244,590	0	0	0
A6011801	MEMPHIS	TN		12/31/2006	05/02/2016	86,780	0	0	0	0	0	0	86,780	86,780	0	0	0
A9101201	MEMPHIS	TN		12/16/2009	10/13/2016	1,066,095	0	0	0	0	0	0	1,066,095	1,066,095	0	0	0
B1090101	MEMPHIS	TN		11/29/2011	09/28/2016	598,463	0	0	0	0	0	0	598,463	598,463	0	0	0
B2032801	MURFREESBORO	TN		05/17/2012	11/30/2016	503,057	0	0	0	0	0	0	503,057	503,057	0	0	0
A5080501	NASHVILLE	TN		11/07/2005	02/19/2016	300,677	0	0	0	0	0	0	300,677	300,677	0	0	0
B5012101	NASHVILLE	TN		03/27/2015	08/24/2016	2,991,719	0	0	0	0	0	0	2,991,719	2,991,719	0	0	0
B3083002	PORTLAND	TN		12/20/2013	11/14/2016	1,553,805	0	0	0	0	0	0	1,553,805	1,553,805	0	0	0
A3052901	SAVANNAH	TN		09/10/2003	04/14/2016	1,249,247	0	0	0	0	0	0	1,249,247	1,249,247	0	0	0
A6092903	SEVIERVILLE	TN		12/05/2006	10/11/2016	292,938	0	0	0	0	0	0	292,938	292,938	0	0	0
A6062705	SPRING HILL	TN		08/14/2006	08/19/2016	498,343	0	0	0	0	0	0	498,343	498,343	0	0	0
A8081204	ABILENE	TX		10/23/2008	07/20/2016	1,633,090	0	0	0	0	0	0	1,633,090	1,633,090	0	0	0
A4042602	ARLINGTON	TX		12/31/2006	11/01/2016	167,034	0	0	0	0	0	0	167,034	167,034	0	0	0
A4081805	ARLINGTON	TX		11/02/2004	07/15/2016	219,834	0	0	0	0	0	0	219,834	219,834	0	0	0
A9040801	ARLINGTON	TX		05/29/2009	04/29/2016	252,807	0	0	0	0	0	0	252,807	252,807	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				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					
A4051702	AUSTIN	TX		08/13/2004	07/26/2016	52,352	0	0	0	0	0	0	52,352	52,352	0	0	0
A4101907	AUSTIN	TX		12/16/2004	11/08/2016	95,061	0	0	0	0	0	0	95,061	95,061	0	0	0
A6041102	AUSTIN	TX		12/31/2006	12/05/2016	267,630	0	0	0	0	0	0	267,630	267,630	0	0	0
A6041104	AUSTIN	TX		12/31/2006	12/05/2016	450,561	0	0	0	0	0	0	450,561	450,561	0	0	0
A6071402	AUSTIN	TX		12/31/2006	10/12/2016	702,468	0	0	0	0	0	0	702,468	702,468	0	0	0
A6112002	AUSTIN	TX		01/26/2007	11/29/2016	207,084	0	0	0	0	0	0	207,084	207,084	0	0	0
A9040705	AUSTIN	TX		07/10/2009	10/31/2016	590,525	0	0	0	0	0	0	590,525	590,525	0	0	0
B2101802	AUSTIN	TX		12/20/2012	04/20/2016	941,490	0	0	0	0	0	0	941,490	941,490	0	0	0
A6090703	AZLE	TX		11/22/2006	08/12/2016	381,628	0	0	0	0	0	0	381,628	381,628	0	0	0
A6031601	CARROLLTON	TX		12/31/2006	03/01/2016	294,839	0	0	0	0	0	0	294,839	294,839	0	0	0
A5121303	CEDAR PARK	TX		12/31/2006	03/15/2016	277,280	0	0	0	0	0	0	277,280	277,280	0	0	0
A3012404	CYPRESS	TX		04/21/2003	07/27/2016	222,309	0	0	0	0	0	0	222,309	222,309	0	0	0
A3061602	DALLAS	TX		08/21/2003	09/29/2016	410,484	0	0	0	0	0	0	410,484	410,484	0	0	0
A6012601	DALLAS	TX		12/31/2006	03/14/2016	120,984	0	0	0	0	0	0	120,984	120,984	0	0	0
A6061203	DALLAS	TX		12/11/2006	10/03/2016	376,410	0	0	0	0	0	0	376,410	376,410	0	0	0
A8061204	DALLAS	TX		08/15/2008	03/31/2016	942,154	0	0	0	0	0	0	942,154	942,154	0	0	0
A9102002	DALLAS	TX		12/30/2009	09/15/2016	351,552	0	0	0	0	0	0	351,552	351,552	0	0	0
B1011105	DALLAS	TX		03/08/2011	04/06/2016	1,154,480	0	0	0	0	0	0	1,154,480	1,154,480	0	0	0
B1021401	DALLAS	TX		05/05/2011	03/23/2016	963,064	0	0	0	0	0	0	963,064	963,064	0	0	0
B1121402	DALLAS	TX		02/28/2012	01/22/2016	2,949,321	0	0	0	0	0	0	2,949,321	2,949,321	0	0	0
B3051702	DALLAS	TX		08/29/2013	01/22/2016	1,595,010	0	0	0	0	0	0	1,595,010	1,595,010	0	0	0
B2101103	DENTON	TX		12/20/2012	03/14/2016	467,164	0	0	0	0	0	0	467,164	467,164	0	0	0
A4122201	DRIPPING SPRINGS	TX		03/03/2005	02/29/2016	547,289	0	0	0	0	0	0	547,289	547,289	0	0	0
A5071801	EL PASO	TX		12/31/2006	05/02/2016	648,329	0	0	0	0	0	0	648,329	648,329	0	0	0
A5102001	EL PASO	TX		12/31/2006	01/29/2016	213,114	0	0	0	0	0	0	213,114	213,114	0	0	0
A5102002	EL PASO	TX		12/31/2006	01/29/2016	159,876	0	0	0	0	0	0	159,876	159,876	0	0	0
B1011302	EL PASO	TX		03/25/2011	07/08/2016	2,293,298	0	0	0	0	0	0	2,293,298	2,293,298	0	0	0
A5021603	FORT WORTH	TX		04/12/2005	01/15/2016	509,492	0	0	0	0	0	0	509,492	509,492	0	0	0
A7072609	FORT WORTH	TX		09/19/2007	12/12/2016	212,888	0	0	0	0	0	0	212,888	212,888	0	0	0
B3042602	FORT WORTH	TX		07/11/2013	06/01/2016	1,067,316	0	0	0	0	0	0	1,067,316	1,067,316	0	0	0
B1061401	FRISCO	TX		08/12/2011	11/10/2016	1,048,448	0	0	0	0	0	0	1,048,448	1,048,448	0	0	0
A4042601	GRAND PRAIRIE	TX		06/11/2004	11/01/2016	276,833	0	0	0	0	0	0	276,833	276,833	0	0	0
A6021401	GRAPEVINE	TX		12/31/2006	05/09/2016	394,467	0	0	0	0	0	0	394,467	394,467	0	0	0
A3012306	HOUSTON	TX		04/21/2003	07/27/2016	472,654	0	0	0	0	0	0	472,654	472,654	0	0	0
A4032603	HOUSTON	TX		06/17/2004	09/01/2016	440,772	0	0	0	0	0	0	440,772	440,772	0	0	0
A5021601	HOUSTON	TX		05/05/2005	11/14/2016	313,278	0	0	0	0	0	0	313,278	313,278	0	0	0
A5083105	HOUSTON	TX		12/31/2006	09/29/2016	463,610	0	0	0	0	0	0	463,610	463,610	0	0	0
A6021303	HOUSTON	TX		12/31/2006	06/08/2016	104,835	0	0	0	0	0	0	104,835	104,835	0	0	0
A7071802	HOUSTON	TX		09/28/2007	12/15/2016	196,454	0	0	0	0	0	0	196,454	196,454	0	0	0
A8022903	HOUSTON	TX		05/20/2008	05/03/2016	217,295	0	0	0	0	0	0	217,295	217,295	0	0	0
A8052305	HOUSTON	TX		07/24/2008	07/08/2016	325,053	0	0	0	0	0	0	325,053	325,053	0	0	0
A9020301	HOUSTON	TX		03/31/2009	02/02/2016	1,398,635	0	0	0	0	0	0	1,398,635	1,398,635	0	0	0
A6081001	HUMBLE	TX		10/30/2006	11/03/2016	689,717	0	0	0	0	0	0	689,717	689,717	0	0	0
A5120201	KERRVILLE	TX		03/03/2006	04/01/2016	294,367	0	0	0	0	0	0	294,367	294,367	0	0	0
A6082102	LAKE JACKSON	TX		10/04/2006	09/29/2016	329,345	0	0	0	0	0	0	329,345	329,345	0	0	0
A6030601	MCKINNEY	TX		12/31/2006	02/03/2016	476,894	0	0	0	0	0	0	476,894	476,894	0	0	0
B0072102	NEW BRAUNFELS	TX		10/07/2010	11/10/2016	1,222,115	0	0	0	0	0	0	1,222,115	1,222,115	0	0	0
B1012005	PASADENA	TX		03/24/2011	04/29/2016	797,415	0	0	0	0	0	0	797,415	797,415	0	0	0
B4101003	PEARLAND	TX		12/05/2014	11/18/2016	563,997	0	0	0	0	0	0	563,997	563,997	0	0	0
A4081804	PLANO	TX		10/28/2004	07/15/2016	352,594	0	0	0	0	0	0	352,594	352,594	0	0	0
B1031602	PLANO	TX		06/29/2011	04/01/2016	2,113,279	0	0	0	0	0	0	2,113,279	2,113,279	0	0	0
A4081803	RICHARDSON	TX		11/02/2004	07/15/2016	164,899	0	0	0	0	0	0	164,899	164,899	0	0	0
B3070501	RICHMOND	TX		09/20/2013	04/25/2016	861,412	0	0	0	0	0	0	861,412	861,412	0	0	0
A6032902	ROUND ROCK	TX		12/31/2006	05/23/2016	206,741	0	0	0	0	0	0	206,741	206,741	0	0	0
A6082901	SAGINAW	TX		10/23/2006	08/01/2016	798,677	0	0	0	0	0	0	798,677	798,677	0	0	0
A6010601	SAN ANTONIO	TX		12/31/2006	01/14/2016	622,738	0	0	0	0	0	0	622,738	622,738	0	0	0
A6013102	SAN ANTONIO	TX		12/31/2006	03/22/2016	186,800	0	0	0	0	0	0	186,800	186,800	0	0	0
A6030302	SAN ANTONIO	TX		12/31/2006	02/29/2016	342,888	0	0	0	0	0	0	342,888	342,888	0	0	0
A6063002	SAN ANTONIO	TX		08/21/2006	06/29/2016	799,441	0	0	0	0	0	0	799,441	799,441	0	0	0
A6110609	SAN ANTONIO	TX		12/20/2006	04/26/2016	195,173	0	0	0	0	0	0	195,173	195,173	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					
A8033101	SAN ANTONIO	TX		06/19/2008	12/29/2016	159,711	0	0	0	0	0	0	159,711	159,711	0	0	0
B1012602	SAN ANTONIO	TX		03/25/2011	02/23/2016	1,499,007	0	0	0	0	0	0	1,499,007	1,499,007	0	0	0
B1030803	SAN ANTONIO	TX		04/28/2011	05/03/2016	621,528	0	0	0	0	0	0	621,528	621,528	0	0	0
B1100103	SAN ANTONIO	TX		11/17/2011	10/07/2016	1,277,575	0	0	0	0	0	0	1,277,575	1,277,575	0	0	0
B2101810	SAN ANTONIO	TX		12/21/2012	12/30/2016	244,774	0	0	0	0	0	0	244,774	244,774	0	0	0
B1101101	SOUTHLAKE	TX		11/22/2011	09/29/2016	825,494	0	0	0	0	0	0	825,494	825,494	0	0	0
A7100801	SPRING	TX		12/31/2007	04/04/2016	181,416	0	0	0	0	0	0	181,416	181,416	0	0	0
B1062401	SPRING	TX		08/26/2011	08/02/2016	974,019	0	0	0	0	0	0	974,019	974,019	0	0	0
B1081801	SPRING	TX		10/31/2011	07/01/2016	1,592,910	0	0	0	0	0	0	1,592,910	1,592,910	0	0	0
B2091901	SPRING	TX		11/28/2012	07/27/2016	841,817	0	0	0	0	0	0	841,817	841,817	0	0	0
A6091201	STAFFORD	TX		11/17/2006	05/13/2016	222,800	0	0	0	0	0	0	222,800	222,800	0	0	0
A7021605	STAFFORD	TX		04/25/2007	05/13/2016	478,857	0	0	0	0	0	0	478,857	478,857	0	0	0
A6061501	THE COLONY	TX		09/29/2006	08/05/2016	407,779	0	0	0	0	0	0	407,779	407,779	0	0	0
A8091103	TOMBALL	TX		12/04/2008	12/22/2016	344,278	0	0	0	0	0	0	344,278	344,278	0	0	0
B0082501	WEATHERFORD	TX		10/28/2010	04/08/2016	584,948	0	0	0	0	0	0	584,948	584,948	0	0	0
A6120401	WESTWORTH VILLAGE	TX		02/27/2007	12/23/2016	1,961,715	0	0	0	0	0	0	1,961,715	1,961,715	0	0	0
A3071802	CLEARFIELD	UT		10/03/2003	12/29/2016	176,604	0	0	0	0	0	0	176,604	176,604	0	0	0
A6120604	FARMINGTON	UT		02/15/2007	12/19/2016	862,024	0	0	0	0	0	0	862,024	862,024	0	0	0
A6101202	HURRICANE	UT		12/28/2006	10/28/2016	158,384	0	0	0	0	0	0	158,384	158,384	0	0	0
A6030703	LAYTON	UT		12/31/2006	03/02/2016	321,801	0	0	0	0	0	0	321,801	321,801	0	0	0
A6042104	LAYTON	UT		12/31/2006	05/19/2016	239,499	0	0	0	0	0	0	239,499	239,499	0	0	0
A6032302	LOGAN	UT		12/31/2006	07/01/2016	192,120	0	0	0	0	0	0	192,120	192,120	0	0	0
A8021405	NORTH SALT LAKE	UT		04/17/2008	12/19/2016	477,352	0	0	0	0	0	0	477,352	477,352	0	0	0
A6032803	OGDEN	UT		12/31/2006	04/05/2016	88,861	0	0	0	0	0	0	88,861	88,861	0	0	0
A6032804	OGDEN	UT		12/31/2006	04/05/2016	139,785	0	0	0	0	0	0	139,785	139,785	0	0	0
A6051204	PROVIDENCE	UT		12/31/2006	06/30/2016	271,659	0	0	0	0	0	0	271,659	271,659	0	0	0
A4060801	PROVO	UT		08/20/2004	03/16/2016	613,134	0	0	0	0	0	0	613,134	613,134	0	0	0
A6032806	ROY	UT		12/31/2006	04/05/2016	166,396	0	0	0	0	0	0	166,396	166,396	0	0	0
A6071902	SALT LAKE CITY	UT		12/31/2006	08/03/2016	613,720	0	0	0	0	0	0	613,720	613,720	0	0	0
A8022013	SALT LAKE CITY	UT		06/02/2008	07/21/2016	352,306	0	0	0	0	0	0	352,306	352,306	0	0	0
A8082206	SALT LAKE CITY	UT		10/27/2008	10/13/2016	201,914	0	0	0	0	0	0	201,914	201,914	0	0	0
A4031003	SANDY	UT		06/04/2004	11/29/2016	561,698	0	0	0	0	0	0	561,698	561,698	0	0	0
A5081901	ST GEORGE	UT		12/15/2005	03/29/2016	443,053	0	0	0	0	0	0	443,053	443,053	0	0	0
A6032807	WEST HAVEN	UT		12/31/2006	04/05/2016	154,070	0	0	0	0	0	0	154,070	154,070	0	0	0
B3051601	WEST JORDAN	UT		08/27/2013	12/16/2016	500,948	0	0	0	0	0	0	500,948	500,948	0	0	0
A6031002	WEST POINT	UT		08/04/2006	07/01/2016	523,483	0	0	0	0	0	0	523,483	523,483	0	0	0
A6101201	WEST VALLEY	UT		12/28/2006	10/28/2016	592,648	0	0	0	0	0	0	592,648	592,648	0	0	0
A5091401	ASHLAND	VA		12/31/2006	05/17/2016	221,745	0	0	0	0	0	0	221,745	221,745	0	0	0
A6052201	ASHLAND	VA		08/07/2006	08/30/2016	1,212,142	0	0	0	0	0	0	1,212,142	1,212,142	0	0	0
B0071606	CHANTILLY	VA		09/09/2010	12/19/2016	1,941,160	0	0	0	0	0	0	1,941,160	1,941,160	0	0	0
A4030901	CHESAPEAKE	VA		05/28/2004	12/15/2016	427,394	0	0	0	0	0	0	427,394	427,394	0	0	0
A8081502	COLONIAL HEIGHTS	VA		10/20/2008	06/27/2016	488,507	0	0	0	0	0	0	488,507	488,507	0	0	0
A7042701	GOOCHLAND	VA		07/02/2007	10/06/2016	360,750	0	0	0	0	0	0	360,750	360,750	0	0	0
A6020101	HARRISONBURG	VA		04/25/2006	04/29/2016	734,956	0	0	0	0	0	0	734,956	734,956	0	0	0
A6062104	MANASSAS	VA		12/12/2006	03/31/2016	3,728,121	0	0	0	0	0	0	3,728,121	3,728,121	0	0	0
A6091301	NORFOLK	VA		11/29/2006	05/12/2016	206,858	0	0	0	0	0	0	206,858	206,858	0	0	0
A6091301A	NORFOLK	VA		08/07/2014	05/12/2016	19,775	0	0	0	0	0	0	19,775	19,775	0	0	0
B3081503	NORFOLK	VA		12/05/2013	06/22/2016	356,733	0	0	0	0	0	0	356,733	356,733	0	0	0
A4082401	RICHMOND	VA		11/05/2004	01/27/2016	888,378	0	0	0	0	0	0	888,378	888,378	0	0	0
A5032402	RICHMOND	VA		06/17/2005	01/15/2016	1,571,212	0	0	0	0	0	0	1,571,212	1,571,212	0	0	0
A6013101	RICHMOND	VA		12/31/2006	04/28/2016	897,438	0	0	0	0	0	0	897,438	897,438	0	0	0
A60131013	RICHMOND	VA		11/21/2008	04/28/2016	824,994	0	0	0	0	0	0	824,994	824,994	0	0	0
A7081603	RICHMOND	VA		10/26/2007	04/19/2016	426,944	0	0	0	0	0	0	426,944	426,944	0	0	0
B1020801	RICHMOND	VA		04/20/2011	04/06/2016	1,395,197	0	0	0	0	0	0	1,395,197	1,395,197	0	0	0
B1031005	RICHMOND	VA		05/26/2011	05/17/2016	429,257	0	0	0	0	0	0	429,257	429,257	0	0	0
B5061102	RICHMOND	VA		09/03/2015	03/25/2016	865,272	0	0	0	0	0	0	865,272	865,272	0	0	0
A4093004	VIRGINIA BEACH	VA		01/31/2005	02/02/2016	378,851	0	0	0	0	0	0	378,851	378,851	0	0	0
A5121901	VIRGINIA BEACH	VA		12/31/2006	02/29/2016	193,683	0	0	0	0	0	0	193,683	193,683	0	0	0
A6081702	VIRGINIA BEACH	VA		12/31/2006	02/18/2016	223,378	0	0	0	0	0	0	223,378	223,378	0	0	0
A6101102	VIRGINIA BEACH	VA		12/20/2006	09/07/2016	645,928	0	0	0	0	0	0	645,928	645,928	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				
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
A4031205	ABERDEEN	WA		05/13/2004	04/28/2016	1,079,832	0	0	0	0	0	0	1,079,832	1,079,832	0	0	0
A6013001	BELLINGHAM	WA		12/31/2006	01/22/2016	237,886	0	0	0	0	0	0	237,886	237,886	0	0	0
B1080104	BELLINGHAM	WA		10/13/2011	02/29/2016	1,276,233	0	0	0	0	0	0	1,276,233	1,276,233	0	0	0
A3012902	BURIEN	WA		04/08/2003	02/29/2016	67,696	0	0	0	0	0	0	67,696	67,696	0	0	0
A5022804	EVERETT	WA		05/06/2005	12/20/2016	1,507,598	0	0	0	0	0	0	1,507,598	1,507,598	0	0	0
A9050801	EVERETT	WA		07/01/2009	06/30/2016	1,647,967	0	0	0	0	0	0	1,647,967	1,647,967	0	0	0
A6062101	KENT	WA		09/08/2006	09/01/2016	583,203	0	0	0	0	0	0	583,203	583,203	0	0	0
A6011202	PASCO	WA		12/31/2006	04/25/2016	17,154	0	0	0	0	0	0	17,154	17,154	0	0	0
A3061907	REDMOND	WA		08/29/2003	06/15/2016	226,449	0	0	0	0	0	0	226,449	226,449	0	0	0
A6081501	RICHLAND	WA		09/22/2006	09/30/2016	2,398,805	0	0	0	0	0	0	2,398,805	2,398,805	0	0	0
A6040501	SEATTLE	WA		12/31/2006	06/23/2016	629,718	0	0	0	0	0	0	629,718	629,718	0	0	0
A6062001	SEATTLE	WA		09/12/2006	06/28/2016	451,934	0	0	0	0	0	0	451,934	451,934	0	0	0
A9040901	SEATTLE	WA		06/25/2009	06/30/2016	1,326,607	0	0	0	0	0	0	1,326,607	1,326,607	0	0	0
A9040902	SEATTLE	WA		06/25/2009	04/22/2016	1,658,277	0	0	0	0	0	0	1,658,277	1,658,277	0	0	0
A9102103	SEATTLE	WA		12/22/2009	10/31/2016	1,533,741	0	0	0	0	0	0	1,533,741	1,533,741	0	0	0
B1060703	SEATTLE	WA		08/12/2011	08/09/2016	606,886	0	0	0	0	0	0	606,886	606,886	0	0	0
A6030203	SPOKANE	WA		12/31/2006	03/01/2016	377,541	0	0	0	0	0	0	377,541	377,541	0	0	0
A6090704	TACOMA	WA		11/28/2006	08/12/2016	375,451	0	0	0	0	0	0	375,451	375,451	0	0	0
A1091104	VANCOUVER	WA		12/03/2001	11/29/2016	10,427	0	0	0	0	0	0	10,427	10,427	0	0	0
A6022701	VANCOUVER	WA		07/07/2006	05/17/2016	499,819	0	0	0	0	0	0	499,819	499,819	0	0	0
A4021902	BROOKFIELD	WI		04/21/2004	03/23/2016	100,401	0	0	0	0	0	0	100,401	100,401	0	0	0
A6030303	MIDDLETON	WI		12/31/2006	04/04/2016	207,647	0	0	0	0	0	0	207,647	207,647	0	0	0
A6080101	MIDDLETON	WI		09/29/2006	10/03/2016	436,331	0	0	0	0	0	0	436,331	436,331	0	0	0
A6080102	MIDDLETON	WI		09/28/2006	10/03/2016	912,456	0	0	0	0	0	0	912,456	912,456	0	0	0
A6053101	MILWAUKEE	WI		12/31/2006	08/09/2016	275,416	0	0	0	0	0	0	275,416	275,416	0	0	0
B2050207	MILWAUKEE	WI		06/28/2012	06/17/2016	6,184,722	0	0	0	0	0	0	6,184,722	6,184,722	0	0	0
0199999. Mortgages closed by repayment						562,791,550	0	0	0	0	0	0	570,948,478	570,948,475	0	0	0
B3062602	ALABASTER	AL		09/17/2013		339,546	0	0	0	0	0	0	12,256	12,256	0	0	0
A6100704	ANNISTON	AL		11/30/2006		247,280	0	0	0	0	0	0	35,141	35,141	0	0	0
A6100705	ATALLA	AL		11/29/2006		305,068	0	0	0	0	0	0	43,327	43,327	0	0	0
A7011213	ATHENS	AL		03/28/2007		324,868	0	0	0	0	0	0	11,696	11,696	0	0	0
B5100606	BESSEMER	AL		01/15/2016		0	0	0	0	0	0	0	746,236	746,236	0	0	0
A7040502	BIRMINGHAM	AL		06/27/2007		278,927	0	0	0	0	0	0	16,584	16,584	0	0	0
B3100703	BIRMINGHAM	AL		12/20/2013		1,314,194	0	0	0	0	0	0	41,702	41,702	0	0	0
B5020603	BIRMINGHAM	AL		04/02/2015		1,691,005	0	0	0	0	0	0	31,456	31,456	0	0	0
A6100719	BOAZ	AL		11/30/2006		527,632	0	0	0	0	0	0	74,952	74,952	0	0	0
A8112503	CULLMAN	AL		01/28/2009		278,999	0	0	0	0	0	0	7,659	7,659	0	0	0
B4021304	CULLMAN	AL		04/11/2014		932,094	0	0	0	0	0	0	24,540	24,540	0	0	0
A8081902	DECATUR	AL		11/07/2008		2,716,519	0	0	0	0	0	0	100,394	100,394	0	0	0
B3071204	EUFAULA	AL		10/04/2013		822,442	0	0	0	0	0	0	88,484	88,484	0	0	0
B1030206	FAIRFIELD	AL		05/18/2011		305,871	0	0	0	0	0	0	8,631	8,631	0	0	0
A7122704	FLORALA	AL		02/14/2008		214,505	0	0	0	0	0	0	6,902	6,902	0	0	0
A7102901	FOLEY	AL		01/11/2008		175,432	0	0	0	0	0	0	8,740	8,740	0	0	0
B2071101	FOLEY	AL		10/01/2012		593,097	0	0	0	0	0	0	37,085	37,085	0	0	0
B5112502	FULTONDALE	AL		02/26/2016		0	0	0	0	0	0	0	1,765,602	1,765,602	0	0	0
A4083001	GADSDEN	AL		11/22/2004		504,293	0	0	0	0	0	0	42,407	42,407	0	0	0
A6100715	GADSDEN	AL		11/30/2006		527,632	0	0	0	0	0	0	74,952	74,952	0	0	0
A6101422	GADSDEN	AL		03/16/2007		309,383	0	0	0	0	0	0	40,965	40,965	0	0	0
A7042302	GADSDEN	AL		07/31/2007		40,993	0	0	0	0	0	0	24,110	24,110	0	0	0
B3062604	GARDENDALE	AL		09/17/2013		1,240,168	0	0	0	0	0	0	44,765	44,765	0	0	0
A6100709	GUNTERSVILLE	AL		11/29/2006		383,395	0	0	0	0	0	0	54,452	54,452	0	0	0
A6100714	GUNTERSVILLE	AL		11/29/2006		383,395	0	0	0	0	0	0	54,452	54,452	0	0	0
A6121612	GUNTERSVILLE	AL		03/16/2007		61,564	0	0	0	0	0	0	8,196	8,196	0	0	0
B2091002	HOOVER	AL		12/20/2012		2,104,696	0	0	0	0	0	0	54,419	54,419	0	0	0
A6100708	HUNTSVILLE	AL		11/30/2006		325,607	0	0	0	0	0	0	46,265	46,265	0	0	0
A7011208	HUNTSVILLE	AL		08/15/2007		484,892	0	0	0	0	0	0	59,403	59,403	0	0	0
B2083002	HUNTSVILLE	AL		10/30/2012		1,416,088	0	0	0	0	0	0	35,390	35,390	0	0	0
B4111201	HUNTSVILLE	AL		01/30/2015		823,559	0	0	0	0	0	0	26,653	26,653	0	0	0
B4013101	IRONDALE	AL		04/25/2014		592,078	0	0	0	0	0	0	13,439	13,439	0	0	0
A6100706	JACKSONVILLE	AL		11/30/2006		206,086	0	0	0	0	0	0	29,281	29,281	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					
A6101414	JACKSONVILLE	AL		01/31/2007		110,915	0	0	0	0	0	0	15,225	15,225	0	0	0
A5063002	MOBILE	AL		09/19/2005		211,798	0	0	0	0	0	0	39,339	39,339	0	0	0
B1112901	MOBILE	AL		04/03/2012		584,829	0	0	0	0	0	0	14,075	14,075	0	0	0
B1112903	MOBILE	AL		04/03/2012		520,680	0	0	0	0	0	0	12,529	12,529	0	0	0
B2050205	MONTGOMERY	AL		07/27/2012		1,001,310	0	0	0	0	0	0	25,909	25,909	0	0	0
B2110723	MONTGOMERY	AL		12/28/2012		249,980	0	0	0	0	0	0	15,576	15,576	0	0	0
B3022002	MONTGOMERY	AL		05/15/2013		544,156	0	0	0	0	0	0	13,431	13,431	0	0	0
A6100703	MUSCLE SHOALS	AL		11/30/2006		201,909	0	0	0	0	0	0	28,704	28,704	0	0	0
A7031901	OWENS CROSS ROADS	AL		05/18/2007		248,940	0	0	0	0	0	0	8,923	8,923	0	0	0
A6100720	PELHAM	AL		11/30/2006		750,311	0	0	0	0	0	0	106,559	106,559	0	0	0
B3041602	PELL CITY	AL		07/11/2013		1,546,737	0	0	0	0	0	0	40,198	40,198	0	0	0
A6052404	BENTONVILLE	AR		09/28/2006		3,725,596	0	0	0	0	0	0	103,421	103,421	0	0	0
B3031309	FAYETTEVILLE	AR		05/13/2013		1,418,931	0	0	0	0	0	0	36,153	36,153	0	0	0
B5050507	LITTLE ROCK	AR		09/01/2015		422,636	0	0	0	0	0	0	20,705	20,705	0	0	0
A7041903	MAUMELLE	AR		05/31/2007		414,991	0	0	0	0	0	0	14,858	14,858	0	0	0
A6052405	ROGERS	AR		09/28/2006		5,912,346	0	0	0	0	0	0	164,127	164,127	0	0	0
B0080303	RUSSELLVILLE	AR		09/30/2010		391,623	0	0	0	0	0	0	19,368	19,368	0	0	0
A7070201	APACHE JUNCTION	AZ		09/04/2007		223,582	0	0	0	0	0	0	7,310	7,310	0	0	0
A7122706	APACHE JUNCTION	AZ		02/27/2008		874,790	0	0	0	0	0	0	28,804	28,804	0	0	0
B3031802	APACHE JUNCTION	AZ		06/25/2013		1,169,091	0	0	0	0	0	0	31,535	31,535	0	0	0
B3052701	APACHE JUNCTION	AZ		08/23/2013		845,639	0	0	0	0	0	0	22,557	22,557	0	0	0
B2021303	AVONDALE	AZ		04/13/2012		263,383	0	0	0	0	0	0	10,278	10,278	0	0	0
B5040309	AVONDALE	AZ		02/26/2016		0	0	0	0	0	0	0	6,242,326	6,242,326	0	0	0
A8031004	BENSON	AZ		06/04/2008		611,474	0	0	0	0	0	0	63,652	63,652	0	0	0
B3012807	CAVE CREEK	AZ		05/29/2013		735,584	0	0	0	0	0	0	19,340	19,340	0	0	0
B4100704	CAVE CREEK	AZ		12/10/2014		596,288	0	0	0	0	0	0	14,295	14,295	0	0	0
A7080305	CHANDLER	AZ		10/12/2007		361,839	0	0	0	0	0	0	14,287	14,287	0	0	0
A70803053	CHANDLER	AZ		12/10/2009		406,009	0	0	0	0	0	0	15,808	15,808	0	0	0
A8012406	CHANDLER	AZ		03/31/2008		382,057	0	0	0	0	0	0	44,806	44,806	0	0	0
A9042402	CHANDLER	AZ		07/17/2009		101,567	0	0	0	0	0	0	9,908	9,908	0	0	0
A9111302	CHANDLER	AZ		12/29/2009		1,681,139	0	0	0	0	0	0	59,185	59,185	0	0	0
B1020902	CHANDLER	AZ		10/18/2011		705,217	0	0	0	0	0	0	45,254	45,254	0	0	0
B1052701	CHANDLER	AZ		08/31/2011		439,400	0	0	0	0	0	0	7,726	7,726	0	0	0
B1052702	CHANDLER	AZ		08/31/2011		1,134,728	0	0	0	0	0	0	20,758	20,758	0	0	0
B3053002	CHANDLER	AZ		08/22/2013		405,439	0	0	0	0	0	0	15,275	15,275	0	0	0
B3061901	CHANDLER	AZ		08/30/2013		513,164	0	0	0	0	0	0	12,643	12,643	0	0	0
B3100401	CHANDLER	AZ		11/07/2013		533,555	0	0	0	0	0	0	13,120	13,120	0	0	0
B4082606	CHANDLER	AZ		11/19/2014		242,595	0	0	0	0	0	0	5,465	5,465	0	0	0
B1030403	EL MIRAGE	AZ		05/23/2011		1,024,571	0	0	0	0	0	0	25,462	25,462	0	0	0
A7082701	FLAGSTAFF	AZ		10/29/2007		284,031	0	0	0	0	0	0	16,090	16,090	0	0	0
B5020402	FLAGSTAFF	AZ		04/28/2015		553,775	0	0	0	0	0	0	12,326	12,326	0	0	0
B3040903	FOUNTAIN HILLS	AZ		07/15/2013		804,324	0	0	0	0	0	0	20,905	20,905	0	0	0
A4121502	GILBERT	AZ		02/25/2005		354,124	0	0	0	0	0	0	18,485	18,485	0	0	0
A7110201	GILBERT	AZ		02/14/2008		395,006	0	0	0	0	0	0	12,850	12,850	0	0	0
A9031206	GILBERT	AZ		05/29/2009		1,101,865	0	0	0	0	0	0	35,280	35,280	0	0	0
B1081703	GILBERT	AZ		11/14/2011		1,051,732	0	0	0	0	0	0	41,298	41,298	0	0	0
B5011303	GILBERT	AZ		04/30/2015		411,758	0	0	0	0	0	0	9,168	9,168	0	0	0
A7062601	GLENDALE	AZ		09/25/2007		163,642	0	0	0	0	0	0	19,403	19,403	0	0	0
A7073002	GLENDALE	AZ		10/18/2007		1,125,187	0	0	0	0	0	0	24,389	24,389	0	0	0
B0072103	GLENDALE	AZ		09/29/2010		1,429,986	0	0	0	0	0	0	39,279	39,279	0	0	0
B1082902	GLENDALE	AZ		10/07/2011		2,482,471	0	0	0	0	0	0	63,198	63,198	0	0	0
B1082902-1	GLENDALE	AZ		02/28/2014		1,369,800	0	0	0	0	0	0	36,758	36,758	0	0	0
B2062904	GLENDALE	AZ		09/26/2012		669,258	0	0	0	0	0	0	17,361	17,361	0	0	0
B3120401	GLENDALE	AZ		02/19/2014		345,267	0	0	0	0	0	0	8,757	8,757	0	0	0
B5051803	GLENDALE	AZ		07/09/2015		1,844,810	0	0	0	0	0	0	39,638	39,638	0	0	0
A5071901	GLOBE	AZ		12/31/2006		105,683	0	0	0	0	0	0	18,703	18,703	0	0	0
A8030702	GOODYEAR	AZ		06/04/2008		808,532	0	0	0	0	0	0	26,423	26,423	0	0	0
B2042403	GOODYEAR	AZ		07/10/2012		631,604	0	0	0	0	0	0	15,128	15,128	0	0	0
B4110605	GOODYEAR	AZ		12/19/2014		2,758,934	0	0	0	0	0	0	65,011	65,011	0	0	0
B3060306	LAVEEN	AZ		08/15/2013		826,071	0	0	0	0	0	0	22,030	22,030	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
A6102707	MARICOPA	AZ		12/14/2006		261,974	0	0	0	0	0	0	16,827	16,827	0	0	0
A7012901	MARICOPA	AZ		03/23/2007		484,742	0	0	0	0	0	0	17,646	17,646	0	0	0
A3052101	MESA	AZ		07/22/2003		1,054,754	0	0	0	0	0	0	63,747	63,747	0	0	0
A3090502	MESA	AZ		12/31/2006		321,249	0	0	0	0	0	0	18,469	18,469	0	0	0
A3122203	MESA	AZ		03/15/2004		306,906	0	0	0	0	0	0	85,664	85,664	0	0	0
A8032503	MESA	AZ		06/19/2008		219,909	0	0	0	0	0	0	7,018	7,018	0	0	0
A9103004	MESA	AZ		12/30/2009		1,977,391	0	0	0	0	0	0	68,725	68,725	0	0	0
B0060201	MESA	AZ		07/15/2010		904,344	0	0	0	0	0	0	30,066	30,066	0	0	0
B0081001	MESA	AZ		09/24/2010		642,550	0	0	0	0	0	0	14,920	14,920	0	0	0
B0081003	MESA	AZ		09/29/2010		643,437	0	0	0	0	0	0	14,931	14,931	0	0	0
B0120303	MESA	AZ		01/31/2011		495,710	0	0	0	0	0	0	13,432	13,432	0	0	0
B1011902	MESA	AZ		03/10/2011		1,312,953	0	0	0	0	0	0	34,569	34,569	0	0	0
B1032801	MESA	AZ		05/25/2011		1,459,050	0	0	0	0	0	0	37,343	37,343	0	0	0
B10328013	MESA	AZ		06/01/2011		109,405	0	0	0	0	0	0	2,807	2,807	0	0	0
B1042603	MESA	AZ		06/30/2011		376,057	0	0	0	0	0	0	9,285	9,285	0	0	0
B2081002	MESA	AZ		10/29/2012		660,010	0	0	0	0	0	0	25,474	25,474	0	0	0
B3021902	MESA	AZ		04/26/2013		718,357	0	0	0	0	0	0	18,413	18,413	0	0	0
B3091201	MESA	AZ		01/10/2014		243,686	0	0	0	0	0	0	7,845	7,845	0	0	0
B4040705	MESA	AZ		06/13/2014		205,121	0	0	0	0	0	0	4,602	4,602	0	0	0
B4051604	MESA	AZ		07/23/2014		627,450	0	0	0	0	0	0	15,213	15,213	0	0	0
B4120503	MESA	AZ		01/22/2015		677,136	0	0	0	0	0	0	24,619	24,619	0	0	0
B5020205	MESA	AZ		03/16/2015		3,887,551	0	0	0	0	0	0	99,741	99,741	0	0	0
B5111107	MESA	AZ		01/27/2016		0	0	0	0	0	0	0	774,612	774,612	0	0	0
B5073004	MIAMI	AZ		01/21/2016		0	0	0	0	0	0	0	161,863	161,863	0	0	0
B1010602	NOGALES	AZ		03/01/2011		2,084,646	0	0	0	0	0	0	81,180	81,180	0	0	0
A8012302	ORO VALLEY	AZ		03/19/2008		174,075	0	0	0	0	0	0	5,757	5,757	0	0	0
B0062507	ORO VALLEY	AZ		09/21/2010		778,961	0	0	0	0	0	0	32,946	32,946	0	0	0
A4102201	PAYSON	AZ		02/02/2005		102,274	0	0	0	0	0	0	21,881	21,881	0	0	0
A3080401	PEORIA	AZ		10/14/2003		790,922	0	0	0	0	0	0	45,456	45,456	0	0	0
A7021502	PEORIA	AZ		04/24/2007		404,687	0	0	0	0	0	0	14,447	14,447	0	0	0
A7050802	PEORIA	AZ		07/16/2007		312,068	0	0	0	0	0	0	11,121	11,121	0	0	0
A8041401	PEORIA	AZ		06/19/2008		251,503	0	0	0	0	0	0	7,929	7,929	0	0	0
B2072401	PEORIA	AZ		09/26/2012		1,327,643	0	0	0	0	0	0	35,519	35,519	0	0	0
B3062004	PEORIA	AZ		08/29/2013		884,194	0	0	0	0	0	0	21,772	21,772	0	0	0
B3071804	PEORIA	AZ		11/01/2013		3,050,871	0	0	0	0	0	0	100,872	100,872	0	0	0
B5011308	PEORIA	AZ		04/30/2015		474,663	0	0	0	0	0	0	10,567	10,567	0	0	0
B5081304	PEORIA	AZ		10/28/2015		902,160	0	0	0	0	0	0	22,468	22,468	0	0	0
B5111103	PEORIA	AZ		02/16/2016		0	0	0	0	0	0	0	1,642,407	1,642,407	0	0	0
B6012902	PEORIA	AZ		03/03/2016		0	0	0	0	0	0	0	480,907	480,907	0	0	0
B6052501	PEORIA	AZ		07/29/2016		0	0	0	0	0	0	0	747,833	747,833	0	0	0
A3031704	PHOENIX	AZ		05/30/2003		305,128	0	0	0	0	0	0	19,057	19,057	0	0	0
A3060301	PHOENIX	AZ		09/03/2003		206,087	0	0	0	0	0	0	71,224	71,224	0	0	0
A4042404	PHOENIX	AZ		07/01/2004		383,446	0	0	0	0	0	0	17,702	17,702	0	0	0
A4042404-1	PHOENIX	AZ		04/29/2014		77,044	0	0	0	0	0	0	1,972	1,972	0	0	0
A4042409	PHOENIX	AZ		07/01/2004		511,303	0	0	0	0	0	0	23,604	23,604	0	0	0
A5112101	PHOENIX	AZ		01/17/2006		276,471	0	0	0	0	0	0	11,303	11,303	0	0	0
A6101109	PHOENIX	AZ		12/11/2006		965,336	0	0	0	0	0	0	36,398	36,398	0	0	0
A7081702	PHOENIX	AZ		12/14/2007		57,810	0	0	0	0	0	0	2,389	2,389	0	0	0
A7083106	PHOENIX	AZ		11/09/2007		638,594	0	0	0	0	0	0	21,030	21,030	0	0	0
A8030711	PHOENIX	AZ		06/09/2008		417,046	0	0	0	0	0	0	13,800	13,800	0	0	0
A9042706	PHOENIX	AZ		06/29/2009		116,733	0	0	0	0	0	0	29,667	29,667	0	0	0
B0063007	PHOENIX	AZ		09/02/2010		303,728	0	0	0	0	0	0	12,463	12,463	0	0	0
B0090106	PHOENIX	AZ		11/08/2010		241,460	0	0	0	0	0	0	9,745	9,745	0	0	0
B0102102	PHOENIX	AZ		02/09/2011		569,252	0	0	0	0	0	0	19,240	19,240	0	0	0
B1042901	PHOENIX	AZ		06/28/2011		358,771	0	0	0	0	0	0	10,211	10,211	0	0	0
B1052303	PHOENIX	AZ		08/12/2011		331,128	0	0	0	0	0	0	8,174	8,174	0	0	0
B1110802	PHOENIX	AZ		01/03/2012		1,359,365	0	0	0	0	0	0	54,876	54,876	0	0	0
B1121901	PHOENIX	AZ		02/28/2012		552,518	0	0	0	0	0	0	37,279	37,279	0	0	0
B2070901	PHOENIX	AZ		08/30/2012		1,841,830	0	0	0	0	0	0	48,077	48,077	0	0	0
B2100404	PHOENIX	AZ		01/11/2013		1,138,710	0	0	0	0	0	0	42,995	42,995	0	0	0

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	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
B3012808	PHOENIX	AZ		03/29/2013		608,466	0	0	0	0	0	0	15,451	15,451	0	0	0
B3060601	PHOENIX	AZ		08/22/2013		971,716	0	0	0	0	0	0	23,551	23,551	0	0	0
B3061207	PHOENIX	AZ		08/29/2013		494,135	0	0	0	0	0	0	16,535	16,535	0	0	0
B3062003	PHOENIX	AZ		09/03/2013		1,191,792	0	0	0	0	0	0	21,111	21,111	0	0	0
B3081304	PHOENIX	AZ		10/24/2013		395,802	0	0	0	0	0	0	13,682	13,682	0	0	0
B3081404	PHOENIX	AZ		10/25/2013		531,079	0	0	0	0	0	0	29,287	29,287	0	0	0
B3102307	PHOENIX	AZ		01/14/2014		928,825	0	0	0	0	0	0	21,835	21,835	0	0	0
B3111303	PHOENIX	AZ		02/05/2014		132,644	0	0	0	0	0	0	3,260	3,260	0	0	0
B3112705	PHOENIX	AZ		02/13/2014		732,717	0	0	0	0	0	0	24,610	24,610	0	0	0
B3121805	PHOENIX	AZ		04/04/2014		744,093	0	0	0	0	0	0	19,376	19,376	0	0	0
B3121805-1	PHOENIX	AZ		11/07/2016		0	0	0	0	0	0	0	92,662	92,662	0	0	0
B4011303	PHOENIX	AZ		02/28/2014		1,345,137	0	0	0	0	0	0	32,480	32,480	0	0	0
B4012905	PHOENIX	AZ		04/01/2014		271,530	0	0	0	0	0	0	6,061	6,061	0	0	0
B4020501	PHOENIX	AZ		05/27/2014		365,140	0	0	0	0	0	0	12,317	12,317	0	0	0
B4050103	PHOENIX	AZ		07/28/2014		653,605	0	0	0	0	0	0	33,606	33,606	0	0	0
B4110701	PHOENIX	AZ		01/21/2015		290,240	0	0	0	0	0	0	6,802	6,802	0	0	0
B5020602	PHOENIX	AZ		04/09/2015		3,038,508	0	0	0	0	0	0	156,128	156,128	0	0	0
B5040206	PHOENIX	AZ		06/30/2015		569,713	0	0	0	0	0	0	28,560	28,560	0	0	0
B5040310	PHOENIX	AZ		06/19/2015		2,050,843	0	0	0	0	0	0	48,371	48,371	0	0	0
B5073001	PHOENIX	AZ		10/02/2015		682,761	0	0	0	0	0	0	20,816	20,816	0	0	0
B5092302	PHOENIX	AZ		12/22/2015		2,450,000	0	0	0	0	0	0	2,010,578	2,010,578	0	0	0
B5111102	PHOENIX	AZ		05/02/2016		0	0	0	0	0	0	0	345,134	345,134	0	0	0
B6022301	PHOENIX	AZ		04/20/2016		0	0	0	0	0	0	0	674,501	674,501	0	0	0
B6030806	PHOENIX	AZ		10/06/2016		0	0	0	0	0	0	0	218,411	218,411	0	0	0
B6041501	PHOENIX	AZ		06/07/2016		0	0	0	0	0	0	0	312,463	312,463	0	0	0
B6052007	PHOENIX	AZ		08/19/2016		0	0	0	0	0	0	0	732,498	732,498	0	0	0
A4080902	PRESCOTT	AZ		10/28/2004		256,699	0	0	0	0	0	0	18,634	18,634	0	0	0
A8010301	PRESCOTT VALLEY	AZ		03/13/2008		607,622	0	0	0	0	0	0	20,325	20,325	0	0	0
B1061503	PRESCOTT VALLEY	AZ		10/03/2011		2,024,469	0	0	0	0	0	0	78,408	78,408	0	0	0
B5090304	SAHUARITA	AZ		12/14/2015		1,170,000	0	0	0	0	0	0	295,067	295,067	0	0	0
A4102802	SAN LUIS	AZ		03/21/2005		9,632	0	0	0	0	0	0	2,009	2,009	0	0	0
A6110301	SCOTTSDALE	AZ		01/04/2007		324,768	0	0	0	0	0	0	7,850	7,850	0	0	0
A7010205	SCOTTSDALE	AZ		03/12/2007		145,716	0	0	0	0	0	0	9,095	9,095	0	0	0
A7102203	SCOTTSDALE	AZ		12/14/2007		1,643,600	0	0	0	0	0	0	33,794	33,794	0	0	0
A7120416	SCOTTSDALE	AZ		02/21/2008		134,389	0	0	0	0	0	0	4,431	4,431	0	0	0
A8041501	SCOTTSDALE	AZ		06/05/2008		217,770	0	0	0	0	0	0	6,775	6,775	0	0	0
A8071401	SCOTTSDALE	AZ		09/26/2008		354,875	0	0	0	0	0	0	18,163	18,163	0	0	0
B0032504	SCOTTSDALE	AZ		05/19/2010		1,953,834	0	0	0	0	0	0	48,023	48,023	0	0	0
B0041902	SCOTTSDALE	AZ		07/21/2010		714,619	0	0	0	0	0	0	24,725	24,725	0	0	0
B0050704	SCOTTSDALE	AZ		08/06/2010		511,164	0	0	0	0	0	0	8,950	8,950	0	0	0
B0081004	SCOTTSDALE	AZ		06/24/2011		843,406	0	0	0	0	0	0	16,637	16,637	0	0	0
B0081005	SCOTTSDALE	AZ		12/15/2010		349,408	0	0	0	0	0	0	7,581	7,581	0	0	0
B0081009	SCOTTSDALE	AZ		12/15/2010		570,622	0	0	0	0	0	0	12,283	12,283	0	0	0
B0081010	SCOTTSDALE	AZ		06/24/2011		684,530	0	0	0	0	0	0	12,379	12,379	0	0	0
B1072202	SCOTTSDALE	AZ		09/15/2011		2,409,435	0	0	0	0	0	0	81,847	81,847	0	0	0
B3030803	SCOTTSDALE	AZ		05/10/2013		2,094,059	0	0	0	0	0	0	54,199	54,199	0	0	0
B3081305	SCOTTSDALE	AZ		11/08/2013		2,678,046	0	0	0	0	0	0	60,644	60,644	0	0	0
B3101005	SCOTTSDALE	AZ		12/20/2013		426,549	0	0	0	0	0	0	10,772	10,772	0	0	0
B4031102	SCOTTSDALE	AZ		06/02/2014		516,349	0	0	0	0	0	0	11,977	11,977	0	0	0
B4032002	SCOTTSDALE	AZ		12/02/2014		871,258	0	0	0	0	0	0	18,516	18,516	0	0	0
B4040103	SCOTTSDALE	AZ		06/24/2014		581,761	0	0	0	0	0	0	13,605	13,605	0	0	0
B4040104	SCOTTSDALE	AZ		06/09/2014		491,627	0	0	0	0	0	0	11,499	11,499	0	0	0
B4081801	SCOTTSDALE	AZ		11/19/2014		227,000	0	0	0	0	0	0	5,113	5,113	0	0	0
B4090402	SCOTTSDALE	AZ		11/12/2014		281,057	0	0	0	0	0	0	6,332	6,332	0	0	0
B4111303	SCOTTSDALE	AZ		04/30/2015		1,266,342	0	0	0	0	0	0	27,211	27,211	0	0	0
B5042802	SCOTTSDALE	AZ		08/20/2015		2,147,667	0	0	0	0	0	0	56,980	56,980	0	0	0
B5111101	SCOTTSDALE	AZ		05/02/2016		0	0	0	0	0	0	0	79,646	79,646	0	0	0
B6030803	SCOTTSDALE	AZ		06/29/2016		0	0	0	0	0	0	0	162,875	162,875	0	0	0
B6041902	SCOTTSDALE	AZ		06/22/2016		0	0	0	0	0	0	0	222,032	222,032	0	0	0
B6041903	SCOTTSDALE	AZ		06/22/2016		0	0	0	0	0	0	0	204,502	204,502	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				
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
B6072105	SCOTTSDALE	AZ		10/11/2016		0	0	0	0	0	0	0	109,456	109,456	0	0	0
B5040305	SEDONA	AZ		06/11/2015		961,330	0	0	0	0	0	0	22,680	22,680	0	0	0
B5111104	SHOW LOW	AZ		01/26/2016		0	0	0	0	0	0	0	373,528	373,528	0	0	0
A5040601	SIERRA VISTA	AZ		07/25/2005		111,771	0	0	0	0	0	0	21,261	21,261	0	0	0
B1031703	SIERRA VISTA	AZ		07/18/2011		532,793	0	0	0	0	0	0	14,262	14,262	0	0	0
A8022221	SUN CITY	AZ		04/24/2008		402,580	0	0	0	0	0	0	13,220	13,220	0	0	0
B4010601	SUN CITY	AZ		03/12/2014		1,944,468	0	0	0	0	0	0	48,236	48,236	0	0	0
B6041301	SUN CITY	AZ		07/08/2016		0	0	0	0	0	0	0	312,525	312,525	0	0	0
B0030802	SURPRISE	AZ		04/27/2010		527,106	0	0	0	0	0	0	13,259	13,259	0	0	0
B4080101	SURPRISE	AZ		09/26/2014		2,235,781	0	0	0	0	0	0	51,808	51,808	0	0	0
A7031904	TEMPE	AZ		06/12/2007		239,039	0	0	0	0	0	0	30,767	30,767	0	0	0
A7091902	TEMPE	AZ		11/13/2007		314,293	0	0	0	0	0	0	10,601	10,601	0	0	0
A8021506	TEMPE	AZ		05/05/2008		114,833	0	0	0	0	0	0	4,559	4,559	0	0	0
A8022012	TEMPE	AZ		05/07/2008		391,611	0	0	0	0	0	0	13,058	13,058	0	0	0
A8111101	TEMPE	AZ		01/20/2009		719,025	0	0	0	0	0	0	24,659	24,659	0	0	0
A9071402	TEMPE	AZ		09/01/2009		824,984	0	0	0	0	0	0	30,351	30,351	0	0	0
A9103005	TEMPE	AZ		12/29/2009		1,203,642	0	0	0	0	0	0	41,835	41,835	0	0	0
B0081002	TEMPE	AZ		09/24/2010		643,437	0	0	0	0	0	0	14,931	14,931	0	0	0
B1020102	TEMPE	AZ		04/04/2011		394,442	0	0	0	0	0	0	14,584	14,584	0	0	0
B1101701	TEMPE	AZ		12/16/2011		437,949	0	0	0	0	0	0	29,936	29,936	0	0	0
B1102704	TEMPE	AZ		01/03/2012		704,665	0	0	0	0	0	0	18,392	18,392	0	0	0
B3101503	TEMPE	AZ		04/01/2014		911,680	0	0	0	0	0	0	21,397	21,397	0	0	0
B3122009	TEMPE	AZ		06/02/2014		522,783	0	0	0	0	0	0	11,923	11,923	0	0	0
B4043002	TEMPE	AZ		07/15/2014		648,733	0	0	0	0	0	0	15,994	15,994	0	0	0
B4080501	TEMPE	AZ		10/21/2014		973,956	0	0	0	0	0	0	24,821	24,821	0	0	0
B4102701	TEMPE	AZ		01/09/2015		440,976	0	0	0	0	0	0	9,817	9,817	0	0	0
B5020207	TEMPE	AZ		03/16/2015		2,966,813	0	0	0	0	0	0	76,121	76,121	0	0	0
B5031905	TEMPE	AZ		05/28/2015		438,341	0	0	0	0	0	0	13,271	13,271	0	0	0
B5032502	TEMPE	AZ		09/01/2015		1,322,339	0	0	0	0	0	0	22,517	22,517	0	0	0
B5042803	TEMPE	AZ		07/22/2015		1,010,465	0	0	0	0	0	0	17,002	17,002	0	0	0
B5071301	TEMPE	AZ		01/19/2016		0	0	0	0	0	0	0	305,961	305,961	0	0	0
B5092207	TEMPE	AZ		01/15/2016		0	0	0	0	0	0	0	335,994	335,994	0	0	0
B6011202	TEMPE	AZ		03/24/2016		0	0	0	0	0	0	0	235,802	235,802	0	0	0
A3030601	TUCSON	AZ		12/31/2006		181,325	0	0	0	0	0	0	19,506	19,506	0	0	0
A7052101	TUCSON	AZ		08/10/2007		258,678	0	0	0	0	0	0	9,153	9,153	0	0	0
A7090301	TUCSON	AZ		10/26/2007		471,892	0	0	0	0	0	0	10,068	10,068	0	0	0
A7100501	TUCSON	AZ		12/12/2007		275,447	0	0	0	0	0	0	15,653	15,653	0	0	0
A8020803	TUCSON	AZ		04/29/2008		1,645,048	0	0	0	0	0	0	60,795	60,795	0	0	0
A8022802	TUCSON	AZ		05/29/2008		501,998	0	0	0	0	0	0	16,739	16,739	0	0	0
A8052202	TUCSON	AZ		07/30/2008		238,684	0	0	0	0	0	0	12,147	12,147	0	0	0
A8081906	TUCSON	AZ		09/15/2008		1,677,054	0	0	0	0	0	0	42,389	42,389	0	0	0
A8090302	TUCSON	AZ		11/13/2008		414,488	0	0	0	0	0	0	40,848	40,848	0	0	0
A9111601	TUCSON	AZ		01/19/2010		150,536	0	0	0	0	0	0	6,455	6,455	0	0	0
B0072704	TUCSON	AZ		11/02/2010		194,022	0	0	0	0	0	0	14,337	14,337	0	0	0
B1030901	TUCSON	AZ		04/29/2011		469,958	0	0	0	0	0	0	18,542	18,542	0	0	0
B1101003	TUCSON	AZ		12/28/2011		718,966	0	0	0	0	0	0	27,401	27,401	0	0	0
B2031306	TUCSON	AZ		06/15/2012		193,124	0	0	0	0	0	0	4,892	4,892	0	0	0
B2031502	TUCSON	AZ		05/09/2012		516,685	0	0	0	0	0	0	20,017	20,017	0	0	0
B2061101	TUCSON	AZ		08/14/2012		426,881	0	0	0	0	0	0	16,719	16,719	0	0	0
B2101001	TUCSON	AZ		12/19/2012		905,842	0	0	0	0	0	0	35,248	35,248	0	0	0
B2112903	TUCSON	AZ		02/01/2013		1,145,497	0	0	0	0	0	0	41,950	41,950	0	0	0
B3030109	TUCSON	AZ		06/12/2013		376,296	0	0	0	0	0	0	22,404	22,404	0	0	0
B3051609	TUCSON	AZ		08/01/2013		725,526	0	0	0	0	0	0	19,043	19,043	0	0	0
B3071702	TUCSON	AZ		10/08/2013		124,826	0	0	0	0	0	0	6,718	6,718	0	0	0
B4031101	TUCSON	AZ		05/19/2014		321,831	0	0	0	0	0	0	6,903	6,903	0	0	0
B4072801	TUCSON	AZ		11/21/2014		154,474	0	0	0	0	0	0	5,066	5,066	0	0	0
B4120911	TUCSON	AZ		02/19/2015		154,744	0	0	0	0	0	0	3,483	3,483	0	0	0
B5033001	TUCSON	AZ		06/23/2015		502,832	0	0	0	0	0	0	12,490	12,490	0	0	0
B5040603	TUCSON	AZ		06/30/2015		234,643	0	0	0	0	0	0	5,350	5,350	0	0	0
A9010702	YUMA	AZ		02/25/2009		256,045	0	0	0	0	0	0	6,915	6,915	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				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												
B4120504	YUMA	AZ		01/22/2015		509,993	0	0	0	0	0	0	11,953	11,953	0	0	0
A3051402	AGOURA HILLS	CA		07/29/2003		78,081	0	0	0	0	0	0	27,730	27,730	0	0	0
A8013103	AGOURA HILLS	CA		04/17/2008		1,271,895	0	0	0	0	0	0	42,218	42,218	0	0	0
B3010401	AGOURA HILLS	CA		03/21/2013		2,770,617	0	0	0	0	0	0	77,218	77,218	0	0	0
A7070503	ALAMEDA	CA		10/10/2007		1,317,867	0	0	0	0	0	0	44,275	44,275	0	0	0
A8092403	ALAMEDA	CA		11/24/2008		435,600	0	0	0	0	0	0	16,284	16,284	0	0	0
B1063012	ALAMEDA	CA		09/01/2011		436,700	0	0	0	0	0	0	16,703	16,703	0	0	0
A2032204	ALHAMBRA	CA		07/19/2002		218,992	0	0	0	0	0	0	28,813	28,813	0	0	0
A8020810	ALHAMBRA	CA		03/31/2008		919,758	0	0	0	0	0	0	20,220	20,220	0	0	0
B1021402	ALHAMBRA	CA		04/27/2011		865,158	0	0	0	0	0	0	22,621	22,621	0	0	0
B3102306	ALHAMBRA	CA		01/15/2014		2,255,824	0	0	0	0	0	0	57,537	57,537	0	0	0
A5040603	ALISO VIEJO	CA		07/29/2005		493,230	0	0	0	0	0	0	93,756	93,756	0	0	0
B2091403	ALTADENA	CA		12/13/2012		432,238	0	0	0	0	0	0	52,368	52,368	0	0	0
A2100801	ANAHEIM	CA		03/18/2003		210,685	0	0	0	0	0	0	24,711	24,711	0	0	0
A2110402	ANAHEIM	CA		01/09/2003		236,867	0	0	0	0	0	0	28,661	28,661	0	0	0
A21104023	ANAHEIM	CA		02/14/2008		553,786	0	0	0	0	0	0	34,685	34,685	0	0	0
A5051008	ANAHEIM	CA		08/18/2005		145,170	0	0	0	0	0	0	9,741	9,741	0	0	0
A5080803	ANAHEIM	CA		12/31/2006		293,235	0	0	0	0	0	0	42,849	42,849	0	0	0
A6020902	ANAHEIM	CA		12/31/2006		419,758	0	0	0	0	0	0	66,023	66,023	0	0	0
B3051603	ANAHEIM	CA		08/12/2013		1,831,071	0	0	0	0	0	0	48,069	48,069	0	0	0
B4040102	ANAHEIM	CA		05/23/2014		1,086,222	0	0	0	0	0	0	25,344	25,344	0	0	0
B4080104	ANAHEIM	CA		10/08/2014		657,152	0	0	0	0	0	0	16,474	16,474	0	0	0
B4110708	ANAHEIM	CA		02/06/2015		482,150	0	0	0	0	0	0	11,234	11,234	0	0	0
B5092203	ANAHEIM	CA		01/07/2016		0	0	0	0	0	0	0	586,765	586,765	0	0	0
B6030206	ANAHEIM	CA		03/31/2016		0	0	0	0	0	0	0	2,795,719	2,795,719	0	0	0
A2111101	ANTIOCH	CA		01/30/2003		160,713	0	0	0	0	0	0	47,088	47,088	0	0	0
A4102801	ANTIOCH	CA		01/20/2005		281,772	0	0	0	0	0	0	61,643	61,643	0	0	0
B1040803	ANTIOCH	CA		08/17/2011		506,426	0	0	0	0	0	0	12,141	12,141	0	0	0
B5021710	ANTIOCH	CA		04/29/2015		1,884,957	0	0	0	0	0	0	47,308	47,308	0	0	0
B5050406	ANTIOCH	CA		08/13/2015		1,310,834	0	0	0	0	0	0	28,005	28,005	0	0	0
A7082904	APPLE VALLEY	CA		10/25/2007		119,940	0	0	0	0	0	0	6,236	6,236	0	0	0
A8091102	APPLE VALLEY	CA		12/05/2008		617,344	0	0	0	0	0	0	18,081	18,081	0	0	0
A9030422	APPLE VALLEY	CA		05/18/2009		182,471	0	0	0	0	0	0	6,473	6,473	0	0	0
B2022402	ARLETA	CA		04/30/2012		821,316	0	0	0	0	0	0	21,013	21,013	0	0	0
B2020104	ARROYO GRANDE	CA		04/11/2012		442,620	0	0	0	0	0	0	12,028	12,028	0	0	0
A6113004	ARTESIA	CA		02/12/2007		758,741	0	0	0	0	0	0	28,148	28,148	0	0	0
B6071802	ARTESIA	CA		09/19/2016		0	0	0	0	0	0	0	283,393	283,393	0	0	0
A8021406	ATASCADERO	CA		04/25/2008		800,826	0	0	0	0	0	0	26,910	26,910	0	0	0
A8032001	ATASCADERO	CA		06/16/2008		983,378	0	0	0	0	0	0	19,495	19,495	0	0	0
A9042707	ATASCADERO	CA		06/30/2009		116,733	0	0	0	0	0	0	29,667	29,667	0	0	0
B3031310	ATASCADERO	CA		06/04/2013		1,593,972	0	0	0	0	0	0	41,020	41,020	0	0	0
A6011101	AUBURN	CA		12/31/2006		853,799	0	0	0	0	0	0	38,928	38,928	0	0	0
A7082402	AUBURN	CA		11/19/2007		828,129	0	0	0	0	0	0	17,821	17,821	0	0	0
A8093001	AUBURN	CA		12/08/2008		244,741	0	0	0	0	0	0	6,813	6,813	0	0	0
A8093002	AUBURN	CA		12/08/2008		289,235	0	0	0	0	0	0	8,052	8,052	0	0	0
A7031406	AVILA BEACH	CA		08/10/2007		570,704	0	0	0	0	0	0	12,114	12,114	0	0	0
A7031407	AVILA BEACH	CA		08/10/2007		236,811	0	0	0	0	0	0	5,034	5,034	0	0	0
A7031408	AVILA BEACH	CA		08/10/2007		191,698	0	0	0	0	0	0	4,076	4,076	0	0	0
A7031409	AVILA BEACH	CA		08/10/2007		372,151	0	0	0	0	0	0	7,908	7,908	0	0	0
A7031410	AVILA BEACH	CA		08/10/2007		250,386	0	0	0	0	0	0	5,315	5,315	0	0	0
B4030503	AZUSA	CA		05/22/2014		935,736	0	0	0	0	0	0	22,333	22,333	0	0	0
B5013004	AZUSA	CA		04/06/2015		552,222	0	0	0	0	0	0	19,409	19,409	0	0	0
99042202	BAKERSFIELD	CA		07/15/1999		277,902	0	0	0	0	0	0	68,492	68,492	0	0	0
A4043002	BAKERSFIELD	CA		08/30/2004		838,142	0	0	0	0	0	0	39,046	39,046	0	0	0
A5012402	BAKERSFIELD	CA		04/27/2005		457,687	0	0	0	0	0	0	20,416	20,416	0	0	0
A5021504	BAKERSFIELD	CA		04/27/2005		324,195	0	0	0	0	0	0	14,462	14,462	0	0	0
A6120801	BAKERSFIELD	CA		03/28/2007		1,205,625	0	0	0	0	0	0	44,863	44,863	0	0	0
A7030110	BAKERSFIELD	CA		06/29/2007		818,828	0	0	0	0	0	0	53,550	53,550	0	0	0
A8021504	BAKERSFIELD	CA		11/05/2008		1,296,231	0	0	0	0	0	0	40,271	40,271	0	0	0
B0031003	BAKERSFIELD	CA		08/11/2010		255,372	0	0	0	0	0	0	13,096	13,096	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												
B0040803	BAKERSFIELD	CA		07/01/2010		187,860	0	0	0	0	0	0	4,485	4,485	0	0	0
B1011104	BAKERSFIELD	CA		03/29/2011		1,385,382	0	0	0	0	0	0	42,235	42,235	0	0	0
B2101504	BAKERSFIELD	CA		01/03/2013		259,664	0	0	0	0	0	0	9,586	9,586	0	0	0
B3052806	BAKERSFIELD	CA		08/15/2013		587,865	0	0	0	0	0	0	15,191	15,191	0	0	0
B3061204	BAKERSFIELD	CA		09/25/2013		659,774	0	0	0	0	0	0	15,891	15,891	0	0	0
B3101004	BAKERSFIELD	CA		01/30/2014		2,215,630	0	0	0	0	0	0	53,813	53,813	0	0	0
B4080103	BAKERSFIELD	CA		10/08/2014		226,396	0	0	0	0	0	0	5,866	5,866	0	0	0
A9101304	BALDWIN PARK	CA		12/16/2009		425,811	0	0	0	0	0	0	17,554	17,554	0	0	0
A5091302	BARSTOW	CA		12/31/2006		315,928	0	0	0	0	0	0	14,730	14,730	0	0	0
A7082902	BARSTOW	CA		10/22/2007		369,167	0	0	0	0	0	0	12,113	12,113	0	0	0
A7010805	BEAUMONT	CA		03/28/2007		245,948	0	0	0	0	0	0	9,152	9,152	0	0	0
A7051603	BEAUMONT	CA		07/19/2007		781,108	0	0	0	0	0	0	37,722	37,722	0	0	0
B1010501	BELL GARDENS	CA		03/25/2011		549,662	0	0	0	0	0	0	22,787	22,787	0	0	0
A9081811	BELLFLOWER	CA		10/20/2009		1,282,532	0	0	0	0	0	0	31,958	31,958	0	0	0
A7102204	BERKELEY	CA		12/21/2007		689,743	0	0	0	0	0	0	23,073	23,073	0	0	0
A9112002	BERKELEY	CA		03/18/2010		449,830	0	0	0	0	0	0	23,515	23,515	0	0	0
B3012504	BERKELEY	CA		03/26/2013		386,223	0	0	0	0	0	0	9,962	9,962	0	0	0
B3031303	BERKELEY	CA		06/03/2013		476,821	0	0	0	0	0	0	12,077	12,077	0	0	0
A8011401	BERMUDA DUNES	CA		03/12/2008		999,355	0	0	0	0	0	0	21,966	21,966	0	0	0
B1092602	BEVERLY HILLS	CA		12/08/2011		1,540,974	0	0	0	0	0	0	39,884	39,884	0	0	0
A6101103	BIG BEAR LAKE	CA		12/20/2006		188,587	0	0	0	0	0	0	26,309	26,309	0	0	0
B5041506	BLYTHE	CA		06/15/2015		1,345,156	0	0	0	0	0	0	33,410	33,410	0	0	0
B2073101	BRAWLEY	CA		10/25/2012		2,843,852	0	0	0	0	0	0	77,945	77,945	0	0	0
B0071504	BREA	CA		10/01/2010		720,403	0	0	0	0	0	0	23,196	23,196	0	0	0
B6012604	BREA	CA		04/01/2016		0	0	0	0	0	0	0	1,648,443	1,648,443	0	0	0
A7051702	BRENTWOOD	CA		08/08/2007		217,953	0	0	0	0	0	0	27,110	27,110	0	0	0
A7051704	BRENTWOOD	CA		08/08/2007		363,212	0	0	0	0	0	0	45,190	45,190	0	0	0
A8092402	BRENTWOOD	CA		12/01/2008		1,740,478	0	0	0	0	0	0	49,174	49,174	0	0	0
B6041504	BRENTWOOD	CA		07/19/2016		0	0	0	0	0	0	0	513,158	513,158	0	0	0
A4012104	BRISBANE	CA		04/15/2004		215,742	0	0	0	0	0	0	57,944	57,944	0	0	0
B2100402	BUELLTON	CA		12/13/2012		1,239,409	0	0	0	0	0	0	32,554	32,554	0	0	0
B1040105	BUENA PARK	CA		08/15/2011		1,442,101	0	0	0	0	0	0	39,325	39,325	0	0	0
B2100802	BUENA PARK	CA		12/12/2012		100,687	0	0	0	0	0	0	12,125	12,125	0	0	0
A3031307	BURBANK	CA		06/10/2003		25,193	0	0	0	0	0	0	2,902	2,902	0	0	0
A9021701	BURBANK	CA		04/01/2009		774,923	0	0	0	0	0	0	28,707	28,707	0	0	0
B0062902	BURBANK	CA		09/02/2010		914,681	0	0	0	0	0	0	23,754	23,754	0	0	0
B0071411	BURBANK	CA		10/07/2010		290,471	0	0	0	0	0	0	9,355	9,355	0	0	0
B1012601	BURBANK	CA		03/15/2011		702,659	0	0	0	0	0	0	28,530	28,530	0	0	0
B1030405	BURBANK	CA		05/25/2011		870,445	0	0	0	0	0	0	34,396	34,396	0	0	0
B2011901	BURBANK	CA		04/12/2012		239,594	0	0	0	0	0	0	6,413	6,413	0	0	0
B4042502	BURBANK	CA		06/10/2014		3,596,024	0	0	0	0	0	0	90,623	90,623	0	0	0
B4062501	BURBANK	CA		09/23/2014		541,689	0	0	0	0	0	0	13,650	13,650	0	0	0
A4072704	BURLINGAME	CA		10/07/2004		1,734,223	0	0	0	0	0	0	88,507	88,507	0	0	0
A5030301	BURLINGAME	CA		05/25/2005		444,136	0	0	0	0	0	0	89,240	89,240	0	0	0
A8082904	BURLINGAME	CA		11/10/2008		4,199,954	0	0	0	0	0	0	77,643	77,643	0	0	0
B3062701	BURLINGAME	CA		08/29/2013		1,320,052	0	0	0	0	0	0	22,558	22,558	0	0	0
A7010905	CALABASAS	CA		03/29/2007		819,802	0	0	0	0	0	0	30,510	30,510	0	0	0
B3041502	CALEXICO	CA		06/20/2013		684,198	0	0	0	0	0	0	40,724	40,724	0	0	0
A4082703	CALIMESA	CA		11/30/2004		252,804	0	0	0	0	0	0	57,574	57,574	0	0	0
B2012001	CAMARILLO	CA		03/19/2012		1,439,228	0	0	0	0	0	0	48,000	48,000	0	0	0
B2082105	CAMARILLO	CA		11/30/2012		1,434,608	0	0	0	0	0	0	38,501	38,501	0	0	0
B4031003	CAMARILLO	CA		06/02/2014		819,606	0	0	0	0	0	0	19,008	19,008	0	0	0
A4110102	CAMERON PARK	CA		01/27/2005		232,017	0	0	0	0	0	0	50,749	50,749	0	0	0
B6010802	CAMPBELL	CA		03/31/2016		0	0	0	0	0	0	0	930,782	930,782	0	0	0
B6051001	CAMPBELL	CA		07/13/2016		0	0	0	0	0	0	0	222,011	222,011	0	0	0
A8021904	CANOGA PARK	CA		05/05/2008		192,190	0	0	0	0	0	0	7,565	7,565	0	0	0
B0042301	CANOGA PARK	CA		07/08/2010		58,466	0	0	0	0	0	0	11,033	11,033	0	0	0
B2031311	CANOGA PARK	CA		07/06/2012		422,243	0	0	0	0	0	0	16,113	16,113	0	0	0
B5091801	CANOGA PARK	CA		11/24/2015		1,567,500	0	0	0	0	0	0	32,912	32,912	0	0	0
A3012403	CARLSBAD	CA		03/26/2003		93,900	0	0	0	0	0	0	36,694	36,694	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					
B5090303	CARLSBAD	CA		11/12/2015		2,232,000	0	0	0	0	0	0	49,447	49,447	0	0	0
B6051102	CARLSBAD	CA		06/30/2016		0	0	0	0	0	0	0	271,784	271,784	0	0	0
A3091001	CARMICHAEL	CA		12/03/2003		620,947	0	0	0	0	0	0	33,077	33,077	0	0	0
A3051404	CARSON	CA		12/31/2006		132,093	0	0	0	0	0	0	14,894	14,894	0	0	0
A4042406	CARSON	CA		12/31/2006		299,595	0	0	0	0	0	0	13,829	13,829	0	0	0
A4042406-1	CARSON	CA		04/30/2014		73,681	0	0	0	0	0	0	1,880	1,880	0	0	0
A4111202	CARSON	CA		01/20/2005		1,543,108	0	0	0	0	0	0	71,996	71,996	0	0	0
A7102601	CARSON	CA		01/17/2008		324,645	0	0	0	0	0	0	10,906	10,906	0	0	0
B0061405	CARSON	CA		08/31/2010		1,160,426	0	0	0	0	0	0	40,681	40,681	0	0	0
B2082102	CARSON	CA		10/31/2012		475,142	0	0	0	0	0	0	17,120	17,120	0	0	0
B5122102	CASTAIC	CA		03/17/2016		0	0	0	0	0	0	0	402,868	402,868	0	0	0
B6070805	CASTAIC	CA		10/11/2016		0	0	0	0	0	0	0	204,374	204,374	0	0	0
A2032101	CASTRO VALLEY	CA		07/02/2002		154,754	0	0	0	0	0	0	96,318	96,318	0	0	0
A2082603	CASTRO VALLEY	CA		12/31/2006		576,308	0	0	0	0	0	0	66,143	66,143	0	0	0
A4083002	CASTRO VALLEY	CA		10/22/2004		151,980	0	0	0	0	0	0	35,569	35,569	0	0	0
A6100302	CASTRO VALLEY	CA		12/19/2006		767,086	0	0	0	0	0	0	49,934	49,934	0	0	0
B6052701	CASTROVILLE	CA		07/25/2016		0	0	0	0	0	0	0	581,444	581,444	0	0	0
97081801	CATHEDRAL CITY	CA		12/11/1997		70,371	0	0	0	0	0	0	32,167	32,167	0	0	0
97081802	CATHEDRAL CITY	CA		12/11/1997		124,887	0	0	0	0	0	0	57,145	57,145	0	0	0
97081803	CATHEDRAL CITY	CA		03/24/1998		162,196	0	0	0	0	0	0	66,101	66,101	0	0	0
A8073101	CATHEDRAL CITY	CA		09/30/2008		420,038	0	0	0	0	0	0	8,017	8,017	0	0	0
B0071302	CATHEDRAL CITY	CA		09/08/2010		585,022	0	0	0	0	0	0	19,563	19,563	0	0	0
B5060701	CATHEDRAL CITY	CA		08/12/2015		1,515,701	0	0	0	0	0	0	34,143	34,143	0	0	0
A7022002	CAYUCOS	CA		04/13/2007		385,150	0	0	0	0	0	0	13,591	13,591	0	0	0
A3060403	CERRITOS	CA		09/04/2003		325,215	0	0	0	0	0	0	33,248	33,248	0	0	0
B0050401	CHATSWORTH	CA		07/15/2010		1,213,356	0	0	0	0	0	0	62,096	62,096	0	0	0
B0051205	CHATSWORTH	CA		07/27/2010		743,434	0	0	0	0	0	0	24,836	24,836	0	0	0
B0063003	CHATSWORTH	CA		10/29/2010		831,412	0	0	0	0	0	0	21,128	21,128	0	0	0
B0071207	CHATSWORTH	CA		11/15/2010		1,107,916	0	0	0	0	0	0	29,592	29,592	0	0	0
B0080606	CHATSWORTH	CA		11/10/2010		213,102	0	0	0	0	0	0	20,903	20,903	0	0	0
B1061403	CHATSWORTH	CA		08/18/2011		823,946	0	0	0	0	0	0	34,821	34,821	0	0	0
B2052305	CHATSWORTH	CA		08/16/2012		767,129	0	0	0	0	0	0	29,320	29,320	0	0	0
B2102604	CHATSWORTH	CA		01/10/2013		423,786	0	0	0	0	0	0	15,454	15,454	0	0	0
B3052802	CHATSWORTH	CA		08/06/2013		1,295,291	0	0	0	0	0	0	77,608	77,608	0	0	0
B5073002	CHATSWORTH	CA		09/29/2015		1,727,716	0	0	0	0	0	0	38,706	38,706	0	0	0
A7111202	CHICO	CA		01/17/2008		217,768	0	0	0	0	0	0	24,879	24,879	0	0	0
B0020902	CHICO	CA		04/12/2010		969,987	0	0	0	0	0	0	32,439	32,439	0	0	0
B3070805	CHICO	CA		10/02/2013		164,051	0	0	0	0	0	0	5,397	5,397	0	0	0
B4060504	CHICO	CA		07/30/2014		1,300,237	0	0	0	0	0	0	29,974	29,974	0	0	0
B4070702	CHICO	CA		09/03/2014		390,008	0	0	0	0	0	0	9,351	9,351	0	0	0
A4101102	CHINO	CA		01/06/2005		651,188	0	0	0	0	0	0	53,734	53,734	0	0	0
A4101102-1	CHINO	CA		04/30/2014		284,227	0	0	0	0	0	0	24,248	24,248	0	0	0
B1092903	CHINO	CA		11/30/2011		505,056	0	0	0	0	0	0	12,966	12,966	0	0	0
B2083005	CHINO	CA		11/28/2012		206,865	0	0	0	0	0	0	65,555	65,555	0	0	0
A3011001	CHULA VISTA	CA		04/03/2003		537,709	0	0	0	0	0	0	63,592	63,592	0	0	0
A3031707	CHULA VISTA	CA		04/28/2003		384,122	0	0	0	0	0	0	42,049	42,049	0	0	0
A3052104	CHULA VISTA	CA		12/31/2006		126,925	0	0	0	0	0	0	45,262	45,262	0	0	0
A8111801	CHULA VISTA	CA		01/20/2009		714,456	0	0	0	0	0	0	11,716	11,716	0	0	0
A9030306	CHULA VISTA	CA		04/23/2009		953,516	0	0	0	0	0	0	31,952	31,952	0	0	0
A9030416	CHULA VISTA	CA		04/29/2009		425,155	0	0	0	0	0	0	15,559	15,559	0	0	0
W4112501	CHULA VISTA	CA		01/14/2015		3,453,136	0	0	0	0	0	0	48,069	48,069	0	0	0
A5053101	CITRUS HEIGHTS	CA		08/08/2005		400,061	0	0	0	0	0	0	31,534	31,534	0	0	0
B0090105	CITRUS HEIGHTS	CA		12/01/2010		303,995	0	0	0	0	0	0	7,608	7,608	0	0	0
B4070301	CITRUS HEIGHTS	CA		09/30/2014		3,421,472	0	0	0	0	0	0	82,002	82,002	0	0	0
B5041403	CITRUS HEIGHTS	CA		07/29/2015		955,531	0	0	0	0	0	0	23,609	23,609	0	0	0
A9030408	CITY OF COMMERCE	CA		04/29/2009		363,318	0	0	0	0	0	0	13,135	13,135	0	0	0
A5112102	CITY OF INDUSTRY	CA		02/03/2006		222,584	0	0	0	0	0	0	36,990	36,990	0	0	0
B1121903	CITY OF INDUSTRY	CA		03/05/2012		1,578,343	0	0	0	0	0	0	41,888	41,888	0	0	0
B3070503	CITY OF INDUSTRY	CA		10/10/2013		737,657	0	0	0	0	0	0	17,952	17,952	0	0	0
B4032402	CITY OF INDUSTRY	CA		06/26/2014		635,194	0	0	0	0	0	0	14,732	14,732	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					
B4120505	CITY OF INDUSTRY	CA		04/24/2015		1,181,200	0	0	0	0	0	0	27,685	27,685	0	0	0
B5111106	CITY OF INDUSTRY	CA		03/02/2016		0	0	0	0	0	0	0	1,116,282	1,116,282	0	0	0
A5112203	CLAREMONT	CA		02/21/2006		623,448	0	0	0	0	0	0	29,086	29,086	0	0	0
B2012707	CLOVERDALE	CA		04/30/2012		2,050,503	0	0	0	0	0	0	53,263	53,263	0	0	0
A5071319	CLOVIS	CA		10/06/2005		203,146	0	0	0	0	0	0	37,110	37,110	0	0	0
B4041101	CLOVIS	CA		07/01/2014		303,068	0	0	0	0	0	0	7,227	7,227	0	0	0
B6030305	CLOVIS	CA		03/30/2016		0	0	0	0	0	0	0	1,878,303	1,878,303	0	0	0
B3102804	COACHELLA	CA		01/13/2014		457,828	0	0	0	0	0	0	16,079	16,079	0	0	0
A7080303	COCORAN	CA		10/22/2007		265,757	0	0	0	0	0	0	10,262	10,262	0	0	0
B6032302	COMMERCE	CA		06/30/2016		0	0	0	0	0	0	0	174,789	174,789	0	0	0
A3030303	COMPTON	CA		05/22/2003		179,708	0	0	0	0	0	0	68,619	68,619	0	0	0
A4042424	CONCORD	CA		07/01/2004		481,274	0	0	0	0	0	0	22,217	22,217	0	0	0
A4042424-1	CONCORD	CA		04/29/2014		120,384	0	0	0	0	0	0	3,079	3,079	0	0	0
B2121402	CONCORD	CA		02/21/2013		354,048	0	0	0	0	0	0	14,223	14,223	0	0	0
A6121510	CORNING	CA		02/20/2007		525,016	0	0	0	0	0	0	32,998	32,998	0	0	0
A3032101	CORONA	CA		06/12/2003		183,341	0	0	0	0	0	0	11,269	11,269	0	0	0
A3071505	CORONA	CA		12/10/2003		319,311	0	0	0	0	0	0	16,189	16,189	0	0	0
A4041301	CORONA	CA		07/15/2004		259,430	0	0	0	0	0	0	65,364	65,364	0	0	0
A5072803	CORONA	CA		09/28/2005		297,659	0	0	0	0	0	0	19,495	19,495	0	0	0
A7010506	CORONA	CA		03/15/2007		409,867	0	0	0	0	0	0	15,260	15,260	0	0	0
A8112505	CORONA	CA		01/29/2009		290,255	0	0	0	0	0	0	13,570	13,570	0	0	0
A9022705	CORONA	CA		04/28/2009		616,448	0	0	0	0	0	0	56,319	56,319	0	0	0
A9040907	CORONA	CA		06/12/2009		2,883,893	0	0	0	0	0	0	79,475	79,475	0	0	0
A9041301	CORONA	CA		06/11/2009		277,967	0	0	0	0	0	0	15,599	15,599	0	0	0
B0021106	CORONA	CA		04/08/2010		446,063	0	0	0	0	0	0	39,150	39,150	0	0	0
B2102603	CORONA	CA		01/03/2013		101,512	0	0	0	0	0	0	2,776	2,776	0	0	0
B3022204	CORONA	CA		04/11/2013		716,853	0	0	0	0	0	0	18,963	18,963	0	0	0
B4011304	CORONA	CA		06/02/2014		346,864	0	0	0	0	0	0	34,222	34,222	0	0	0
B4011305	CORONA	CA		06/02/2014		615,401	0	0	0	0	0	0	60,717	60,717	0	0	0
B4060203	CORONA	CA		07/01/2014		713,608	0	0	0	0	0	0	17,592	17,592	0	0	0
A8030703	CORTE MADERA	CA		06/03/2008		218,744	0	0	0	0	0	0	7,151	7,151	0	0	0
A2090901	COSTA MESA	CA		12/31/2006		393,698	0	0	0	0	0	0	45,508	45,508	0	0	0
A5101701	COSTA MESA	CA		12/31/2006		165,981	0	0	0	0	0	0	28,252	28,252	0	0	0
A7010507	COSTA MESA	CA		03/15/2007		748,097	0	0	0	0	0	0	27,837	27,837	0	0	0
A8052004	COSTA MESA	CA		08/06/2008		160,195	0	0	0	0	0	0	8,012	8,012	0	0	0
B0072907	COSTA MESA	CA		09/17/2010		770,639	0	0	0	0	0	0	20,013	20,013	0	0	0
B0111103	COSTA MESA	CA		01/20/2011		190,495	0	0	0	0	0	0	32,268	32,268	0	0	0
B1050601	COSTA MESA	CA		07/25/2011		439,903	0	0	0	0	0	0	29,975	29,975	0	0	0
B2083006	COSTA MESA	CA		11/28/2012		1,063,058	0	0	0	0	0	0	26,817	26,817	0	0	0
B3041704	COSTA MESA	CA		07/10/2013		329,434	0	0	0	0	0	0	7,464	7,464	0	0	0
B4080801	COSTA MESA	CA		09/17/2014		262,629	0	0	0	0	0	0	9,308	9,308	0	0	0
B5081201	COSTA MESA	CA		10/30/2015		875,206	0	0	0	0	0	0	28,184	28,184	0	0	0
B5081201-1	COSTA MESA	CA		10/05/2016		0	0	0	0	0	0	0	649,984	649,984	0	0	0
B5081410	COSTA MESA	CA		11/05/2015		399,000	0	0	0	0	0	0	9,486	9,486	0	0	0
B6030205	COSTA MESA	CA		04/07/2016		0	0	0	0	0	0	0	4,112,801	4,112,801	0	0	0
B3030601	COTATI	CA		06/19/2013		2,057,913	0	0	0	0	0	0	50,482	50,482	0	0	0
A7052106	COVINA	CA		07/26/2007		139,007	0	0	0	0	0	0	18,098	18,098	0	0	0
A8112506	COVINA	CA		01/29/2009		232,221	0	0	0	0	0	0	10,853	10,853	0	0	0
A8021408	CUDAHY	CA		04/28/2008		1,014,367	0	0	0	0	0	0	34,088	34,088	0	0	0
B4062303	CUDAHY	CA		09/16/2014		354,553	0	0	0	0	0	0	8,501	8,501	0	0	0
A3021103	CULVER CITY	CA		04/23/2003		188,960	0	0	0	0	0	0	74,746	74,746	0	0	0
A3021103-1	CULVER CITY	CA		08/30/2013		345,672	0	0	0	0	0	0	6,156	6,156	0	0	0
A9040605	CULVER CITY	CA		06/23/2009		1,065,515	0	0	0	0	0	0	57,738	57,738	0	0	0
B1121401	CULVER CITY	CA		02/28/2012		307,542	0	0	0	0	0	0	43,010	43,010	0	0	0
B6072901	CULVER CITY	CA		09/26/2016		0	0	0	0	0	0	0	2,944,339	2,944,339	0	0	0
A6042101	CYPRESS	CA		09/13/2006		866,813	0	0	0	0	0	0	88,579	88,579	0	0	0
B2061502	DALY CITY	CA		09/28/2012		826,138	0	0	0	0	0	0	21,764	21,764	0	0	0
A7040204	DANA POINT	CA		06/27/2007		402,471	0	0	0	0	0	0	9,553	9,553	0	0	0
B1092603	DANA POINT	CA		12/08/2011		770,008	0	0	0	0	0	0	21,144	21,144	0	0	0
B3032704	DANVILLE	CA		06/11/2013		379,243	0	0	0	0	0	0	43,309	43,309	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												
B5082802	DANVILLE	CA		11/20/2015		470,250	0	0	0	0	0	0	7,422	7,422	0	0	0
A3021913	DAVIS	CA		06/12/2003		124,793	0	0	0	0	0	0	45,982	45,982	0	0	0
A3021914	DAVIS	CA		06/12/2003		112,371	0	0	0	0	0	0	41,377	41,377	0	0	0
A7050302	DELANO	CA		07/09/2007		298,070	0	0	0	0	0	0	11,243	11,243	0	0	0
B1091901	DELANO	CA		12/15/2011		1,825,440	0	0	0	0	0	0	72,672	72,672	0	0	0
B1050505	DESERT HOT SPRINGS	CA		08/12/2011		980,161	0	0	0	0	0	0	24,923	24,923	0	0	0
B6041304	DESERT HOT SPRINGS	CA		07/12/2016		0	0	0	0	0	0	0	724,583	724,583	0	0	0
B0090304	DINUBA	CA		11/10/2010		436,764	0	0	0	0	0	0	11,346	11,346	0	0	0
B4022405	DINUBA	CA		05/15/2014		1,531,475	0	0	0	0	0	0	35,137	35,137	0	0	0
B0072104	DOWNEY	CA		08/19/2010		6,064,385	0	0	0	0	0	0	158,588	158,588	0	0	0
B0072611	DOWNEY	CA		11/23/2010		483,872	0	0	0	0	0	0	84,882	84,882	0	0	0
B3013005	DUARTE	CA		03/29/2013		1,672,486	0	0	0	0	0	0	44,078	44,078	0	0	0
A3061203	DUBLIN	CA		09/03/2003		322,910	0	0	0	0	0	0	35,507	35,507	0	0	0
A3112404	DUBLIN	CA		02/09/2004		2,201,900	0	0	0	0	0	0	126,496	126,496	0	0	0
A6101106	DUBLIN	CA		05/08/2007		645,264	0	0	0	0	0	0	25,839	25,839	0	0	0
B1091404	EAST PALO ALTO	CA		12/20/2011		557,187	0	0	0	0	0	0	80,120	80,120	0	0	0
A2092709	EL CAJON	CA		12/19/2002		118,763	0	0	0	0	0	0	52,630	52,630	0	0	0
A4051801	EL CAJON	CA		08/12/2004		319,240	0	0	0	0	0	0	30,792	30,792	0	0	0
A7010803	EL CAJON	CA		07/31/2007		345,311	0	0	0	0	0	0	42,793	42,793	0	0	0
A8032501	EL CAJON	CA		06/18/2008		665,993	0	0	0	0	0	0	13,880	13,880	0	0	0
A9101401	EL CAJON	CA		12/14/2009		275,275	0	0	0	0	0	0	61,223	61,223	0	0	0
B0042902	EL CAJON	CA		06/30/2010		1,228,980	0	0	0	0	0	0	42,228	42,228	0	0	0
B0080203	EL CAJON	CA		10/13/2010		351,854	0	0	0	0	0	0	9,067	9,067	0	0	0
B0080204	EL CAJON	CA		10/07/2010		328,613	0	0	0	0	0	0	8,467	8,467	0	0	0
B2031402	EL CAJON	CA		06/19/2012		273,140	0	0	0	0	0	0	36,476	36,476	0	0	0
B2051106	EL CAJON	CA		07/12/2012		230,762	0	0	0	0	0	0	15,290	15,290	0	0	0
B3030106	EL CAJON	CA		05/02/2013		272,964	0	0	0	0	0	0	7,405	7,405	0	0	0
B3112703	EL CAJON	CA		01/21/2014		430,613	0	0	0	0	0	0	10,296	10,296	0	0	0
B3112704	EL CAJON	CA		02/06/2014		450,042	0	0	0	0	0	0	11,603	11,603	0	0	0
B5021708	EL CAJON	CA		05/04/2015		3,005,944	0	0	0	0	0	0	72,522	72,522	0	0	0
B5050502	EL CAJON	CA		07/17/2015		525,834	0	0	0	0	0	0	12,126	12,126	0	0	0
A3062308	EL CENTRO	CA		09/18/2003		119,292	0	0	0	0	0	0	39,923	39,923	0	0	0
A7042603	EL CENTRO	CA		06/11/2007		182,989	0	0	0	0	0	0	23,121	23,121	0	0	0
A7121801	EL CERRITO	CA		04/28/2008		1,338,454	0	0	0	0	0	0	44,437	44,437	0	0	0
A3010307	EL MONTE	CA		03/11/2003		209,624	0	0	0	0	0	0	22,977	22,977	0	0	0
B1031705	EL MONTE	CA		04/29/2011		2,722,209	0	0	0	0	0	0	71,179	71,179	0	0	0
B2020103	EL MONTE	CA		03/22/2012		190,764	0	0	0	0	0	0	57,218	57,218	0	0	0
A7013101	EL SEGUNDO	CA		04/12/2007		477,506	0	0	0	0	0	0	17,236	17,236	0	0	0
B2041001	EL SEGUNDO	CA		06/27/2012		508,277	0	0	0	0	0	0	13,440	13,440	0	0	0
B2111904	EL SEGUNDO	CA		02/14/2013		535,578	0	0	0	0	0	0	20,315	20,315	0	0	0
B4012405	EL SEGUNDO	CA		04/10/2014		606,479	0	0	0	0	0	0	20,860	20,860	0	0	0
A2112102	EL SOBRANTE	CA		02/14/2003		1,851,147	0	0	0	0	0	0	49,360	49,360	0	0	0
A2092003	ELK GROVE	CA		12/31/2006		382,053	0	0	0	0	0	0	43,744	43,744	0	0	0
A4040215	ELK GROVE	CA		12/31/2006		475,148	0	0	0	0	0	0	23,363	23,363	0	0	0
A4081806	ELK GROVE	CA		06/29/2005		1,006,758	0	0	0	0	0	0	43,269	43,269	0	0	0
A4090706	ELK GROVE	CA		11/23/2004		1,834,897	0	0	0	0	0	0	93,721	93,721	0	0	0
A7050702	ELK GROVE	CA		07/27/2007		587,184	0	0	0	0	0	0	20,444	20,444	0	0	0
B0061006	ELK GROVE	CA		08/20/2010		893,051	0	0	0	0	0	0	23,369	23,369	0	0	0
B3112701	ELK GROVE	CA		01/31/2014		2,357,127	0	0	0	0	0	0	57,256	57,256	0	0	0
A4091005	EMERYVILLE	CA		12/07/2004		199,249	0	0	0	0	0	0	44,454	44,454	0	0	0
A2041002	ENCINITAS	CA		06/26/2002		83,598	0	0	0	0	0	0	51,734	51,734	0	0	0
A8061002	ENCINITAS	CA		09/26/2008		962,099	0	0	0	0	0	0	18,043	18,043	0	0	0
A8080801	ENCINITAS	CA		10/03/2008		1,346,279	0	0	0	0	0	0	25,954	25,954	0	0	0
A2091603	ESCONDIDO	CA		11/22/2002		204,412	0	0	0	0	0	0	98,917	98,917	0	0	0
A5011201	ESCONDIDO	CA		03/21/2005		7,586	0	0	0	0	0	0	1,591	1,591	0	0	0
A6121303	ESCONDIDO	CA		03/08/2007		453,815	0	0	0	0	0	0	16,517	16,517	0	0	0
A8030605	ESCONDIDO	CA		06/09/2008		740,004	0	0	0	0	0	0	15,420	15,420	0	0	0
A8032506	ESCONDIDO	CA		06/25/2008		142,571	0	0	0	0	0	0	4,603	4,603	0	0	0
A9040805	ESCONDIDO	CA		05/28/2009		295,767	0	0	0	0	0	0	8,005	8,005	0	0	0
B2071205	ESCONDIDO	CA		09/04/2012		637,583	0	0	0	0	0	0	17,052	17,052	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				
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
B5042804	ESCONDIDO	CA		08/27/2015		552,371	0	0	0	0	0	0	13,345	13,345	0	0	0
B5073003	ESCONDIDO	CA		01/21/2016		0	0	0	0	0	0	0	416,341	416,341	0	0	0
B5081901	ESCONDIDO	CA		11/02/2015		387,600	0	0	0	0	0	0	9,219	9,219	0	0	0
A4101801	EUREKA	CA		04/28/2005		351,753	0	0	0	0	0	0	16,004	16,004	0	0	0
B3120501	EXETER	CA		04/01/2014		1,262,351	0	0	0	0	0	0	42,869	42,869	0	0	0
A6112904	FAIR OAKS	CA		02/15/2007		750,773	0	0	0	0	0	0	27,535	27,535	0	0	0
B0062201	FAIR OAKS	CA		08/24/2010		978,626	0	0	0	0	0	0	41,742	41,742	0	0	0
A3070902	FAIRFIELD	CA		10/07/2003		200,959	0	0	0	0	0	0	21,627	21,627	0	0	0
B5052804	FAIRFIELD	CA		08/17/2015		1,450,247	0	0	0	0	0	0	42,413	42,413	0	0	0
A5052301	FOLSOM	CA		07/20/2005		1,990,193	0	0	0	0	0	0	50,492	50,492	0	0	0
A2042603	FONTANA	CA		08/15/2002		672,202	0	0	0	0	0	0	43,469	43,469	0	0	0
A30318073	FONTANA	CA		02/27/2006		510,130	0	0	0	0	0	0	36,701	36,701	0	0	0
A5060307	FONTANA	CA		08/25/2005		1,393,419	0	0	0	0	0	0	69,442	69,442	0	0	0
A5120203	FONTANA	CA		02/16/2006		185,792	0	0	0	0	0	0	13,375	13,375	0	0	0
A6122104	FONTANA	CA		02/26/2007		838,182	0	0	0	0	0	0	54,209	54,209	0	0	0
B1081802	FONTANA	CA		10/20/2011		662,964	0	0	0	0	0	0	53,310	53,310	0	0	0
B2091404	FONTANA	CA		12/13/2012		486,255	0	0	0	0	0	0	58,919	58,919	0	0	0
B3011003	FONTANA	CA		03/11/2013		1,539,301	0	0	0	0	0	0	58,644	58,644	0	0	0
B3011003-1	FONTANA	CA		01/08/2016		0	0	0	0	0	0	0	522,215	522,215	0	0	0
B3020602	FONTANA	CA		04/02/2013		381,907	0	0	0	0	0	0	9,791	9,791	0	0	0
B4100902	FONTANA	CA		12/12/2014		1,045,710	0	0	0	0	0	0	24,640	24,640	0	0	0
B5010503	FONTANA	CA		03/26/2015		2,392,244	0	0	0	0	0	0	80,516	80,516	0	0	0
B5010504	FONTANA	CA		03/26/2015		768,357	0	0	0	0	0	0	18,112	18,112	0	0	0
B5020605	FONTANA	CA		04/30/2015		947,111	0	0	0	0	0	0	21,941	21,941	0	0	0
B5080704	FONTANA	CA		10/26/2015		119,139	0	0	0	0	0	0	2,473	2,473	0	0	0
B5080705	FONTANA	CA		10/26/2015		932,092	0	0	0	0	0	0	19,335	19,335	0	0	0
B5080706	FONTANA	CA		10/26/2015		175,205	0	0	0	0	0	0	3,634	3,634	0	0	0
B5102801	FONTANA	CA		02/02/2016		0	0	0	0	0	0	0	763,184	763,184	0	0	0
99072904	FOOTHILL RANCH	CA		11/04/1999		254,069	0	0	0	0	0	0	57,449	57,449	0	0	0
A4041903	FOSTER CITY	CA		07/15/2004		726,211	0	0	0	0	0	0	34,760	34,760	0	0	0
A4041903-2	FOSTER CITY	CA		01/10/2013		441,008	0	0	0	0	0	0	22,894	22,894	0	0	0
A40419033	FOSTER CITY	CA		01/04/2011		524,219	0	0	0	0	0	0	25,093	25,093	0	0	0
B0030904	FOSTER CITY	CA		05/10/2010		797,556	0	0	0	0	0	0	27,940	27,940	0	0	0
B2061503	FOSTER CITY	CA		08/31/2012		882,421	0	0	0	0	0	0	16,780	16,780	0	0	0
A3041801	FOUNTAIN VALLEY	CA		06/02/2003		367,151	0	0	0	0	0	0	135,227	135,227	0	0	0
A5071403	FOUNTAIN VALLEY	CA		12/31/2006		279,417	0	0	0	0	0	0	50,916	50,916	0	0	0
A8031009	FOUNTAIN VALLEY	CA		06/13/2008		209,960	0	0	0	0	0	0	4,234	4,234	0	0	0
B4101004	FOUNTAIN VALLEY	CA		11/24/2014		896,797	0	0	0	0	0	0	45,809	45,809	0	0	0
B6081804	FOUNTAIN VALLEY	CA		10/28/2016		0	0	0	0	0	0	0	1,457,158	1,457,158	0	0	0
A8090502	FREMONT	CA		11/18/2008		778,901	0	0	0	0	0	0	76,762	76,762	0	0	0
B0032608	FREMONT	CA		07/15/2010		1,499,628	0	0	0	0	0	0	51,211	51,211	0	0	0
B2050201	FREMONT	CA		07/20/2012		247,224	0	0	0	0	0	0	6,800	6,800	0	0	0
B3112504	FREMONT	CA		03/05/2014		396,832	0	0	0	0	0	0	13,572	13,572	0	0	0
A3021206	FRESNO	CA		12/31/2006		126,536	0	0	0	0	0	0	14,461	14,461	0	0	0
A3032002	FRESNO	CA		05/22/2003		251,196	0	0	0	0	0	0	95,403	95,403	0	0	0
A3062606	FRESNO	CA		09/17/2003		107,101	0	0	0	0	0	0	35,920	35,920	0	0	0
A5072206	FRESNO	CA		12/31/2006		99,021	0	0	0	0	0	0	32,212	32,212	0	0	0
A6042103	FRESNO	CA		12/31/2006		124,861	0	0	0	0	0	0	18,976	18,976	0	0	0
A6121104	FRESNO	CA		02/26/2007		574,030	0	0	0	0	0	0	21,295	21,295	0	0	0
A7051809	FRESNO	CA		10/31/2007		646,838	0	0	0	0	0	0	21,858	21,858	0	0	0
A7080302	FRESNO	CA		10/22/2007		380,217	0	0	0	0	0	0	14,673	14,673	0	0	0
A7080904	FRESNO	CA		10/22/2007		435,600	0	0	0	0	0	0	16,812	16,812	0	0	0
A7100503	FRESNO	CA		12/20/2007		451,808	0	0	0	0	0	0	9,659	9,659	0	0	0
A7100504	FRESNO	CA		12/12/2007		303,933	0	0	0	0	0	0	10,045	10,045	0	0	0
A7121401	FRESNO	CA		02/08/2008		269,402	0	0	0	0	0	0	9,638	9,638	0	0	0
A8040201	FRESNO	CA		06/05/2008		74,831	0	0	0	0	0	0	27,999	27,999	0	0	0
A8042801	FRESNO	CA		07/01/2008		433,422	0	0	0	0	0	0	13,555	13,555	0	0	0
A8082801	FRESNO	CA		11/21/2008		4,569,727	0	0	0	0	0	0	160,763	160,763	0	0	0
A8082802	FRESNO	CA		09/30/2008		607,716	0	0	0	0	0	0	15,611	15,611	0	0	0
A8121001	FRESNO	CA		03/05/2009		546,146	0	0	0	0	0	0	21,168	21,168	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												
B0042104	FRESNO	CA		06/25/2010		220,406	0	0	0	0	0	0	7,573	7,573	0	0	0
B0051007	FRESNO	CA		08/02/2010		684,531	0	0	0	0	0	0	58,931	58,931	0	0	0
B0052802	FRESNO	CA		07/09/2010		721,072	0	0	0	0	0	0	18,998	18,998	0	0	0
B2091106	FRESNO	CA		12/05/2012		240,474	0	0	0	0	0	0	14,759	14,759	0	0	0
B2110806	FRESNO	CA		01/30/2013		180,508	0	0	0	0	0	0	4,430	4,430	0	0	0
B4022404	FRESNO	CA		06/02/2014		1,824,621	0	0	0	0	0	0	41,610	41,610	0	0	0
B4120101	FRESNO	CA		02/03/2015		690,745	0	0	0	0	0	0	16,939	16,939	0	0	0
B5100603	FRESNO	CA		01/21/2016		0	0	0	0	0	0	0	412,002	412,002	0	0	0
B6031105	FRESNO	CA		05/18/2016		0	0	0	0	0	0	0	332,606	332,606	0	0	0
B6032202	FRESNO	CA		06/30/2016		0	0	0	0	0	0	0	233,053	233,053	0	0	0
A2051306	FULLERTON	CA		08/27/2002		10,248	0	0	0	0	0	0	6,038	6,038	0	0	0
A9090403	FULLERTON	CA		10/30/2009		1,005,005	0	0	0	0	0	0	25,418	25,418	0	0	0
B2103105	FULLERTON	CA		01/31/2013		603,021	0	0	0	0	0	0	30,583	30,583	0	0	0
B4100901	GALT	CA		12/05/2014		1,619,253	0	0	0	0	0	0	36,871	36,871	0	0	0
A2050202	GARDEN GROVE	CA		09/18/2002		61,595	0	0	0	0	0	0	5,818	5,818	0	0	0
A4032402	GARDEN GROVE	CA		11/18/2004		417,242	0	0	0	0	0	0	21,487	21,487	0	0	0
A4040201	GARDEN GROVE	CA		06/30/2004		1,790,107	0	0	0	0	0	0	100,406	100,406	0	0	0
A7020204	GARDEN GROVE	CA		04/16/2007		334,946	0	0	0	0	0	0	7,463	7,463	0	0	0
A8122301	GARDEN GROVE	CA		03/10/2009		177,758	0	0	0	0	0	0	6,390	6,390	0	0	0
B1063002	GARDEN GROVE	CA		09/07/2011		2,391,128	0	0	0	0	0	0	62,200	62,200	0	0	0
B2022401	GARDEN GROVE	CA		05/10/2012		646,978	0	0	0	0	0	0	26,483	26,483	0	0	0
B2022707	GARDEN GROVE	CA		05/07/2012		332,396	0	0	0	0	0	0	13,023	13,023	0	0	0
A2012401	GARDENA	CA		05/01/2002		233,976	0	0	0	0	0	0	162,646	162,646	0	0	0
A2111201	GARDENA	CA		01/28/2003		159,950	0	0	0	0	0	0	10,035	10,035	0	0	0
A6101001	GARDENA	CA		12/06/2006		224,153	0	0	0	0	0	0	8,452	8,452	0	0	0
A6121306	GARDENA	CA		02/15/2007		392,035	0	0	0	0	0	0	14,226	14,226	0	0	0
A8091801	GARDENA	CA		11/12/2008		1,106,254	0	0	0	0	0	0	41,337	41,337	0	0	0
B3121201	GARDENA	CA		02/28/2014		408,623	0	0	0	0	0	0	10,030	10,030	0	0	0
B5042902	GARDENA	CA		07/22/2015		512,050	0	0	0	0	0	0	24,992	24,992	0	0	0
B5042904	GARDENA	CA		07/22/2015		1,444,036	0	0	0	0	0	0	70,481	70,481	0	0	0
A4062503	GLEN AVON	CA		10/14/2004		492,993	0	0	0	0	0	0	114,486	114,486	0	0	0
A3120305	GLENDALE	CA		02/20/2004		2,529,435	0	0	0	0	0	0	193,830	193,830	0	0	0
A3121703	GLENDALE	CA		02/12/2004		686,534	0	0	0	0	0	0	38,137	38,137	0	0	0
A7091703	GLENDALE	CA		11/19/2007		542,567	0	0	0	0	0	0	11,492	11,492	0	0	0
A8031401	GLENDALE	CA		06/11/2008		131,579	0	0	0	0	0	0	4,254	4,254	0	0	0
A8121601	GLENDALE	CA		01/14/2009		841,297	0	0	0	0	0	0	30,274	30,274	0	0	0
A8121602	GLENDALE	CA		01/14/2009		388,296	0	0	0	0	0	0	13,973	13,973	0	0	0
B2082104	GLENDALE	CA		11/01/2012		1,074,644	0	0	0	0	0	0	29,283	29,283	0	0	0
B3053106	GLENDALE	CA		08/26/2013		975,888	0	0	0	0	0	0	24,812	24,812	0	0	0
B6040101	GLENDALE	CA		06/21/2016		0	0	0	0	0	0	0	856,463	856,463	0	0	0
A4010505	GLENDORA	CA		03/25/2004		989,833	0	0	0	0	0	0	75,069	75,069	0	0	0
A4010505-1	GLENDORA	CA		05/29/2015		581,671	0	0	0	0	0	0	12,652	12,652	0	0	0
A7042703	GLENDORA	CA		07/12/2007		249,032	0	0	0	0	0	0	8,777	8,777	0	0	0
A7051502	GLENDORA	CA		07/13/2007		616,356	0	0	0	0	0	0	24,319	24,319	0	0	0
A9030301	GLENDORA	CA		04/30/2009		920,352	0	0	0	0	0	0	30,702	30,702	0	0	0
A9030301-1	GLENDORA	CA		05/21/2015		494,841	0	0	0	0	0	0	11,573	11,573	0	0	0
B5012901	GLENDORA	CA		04/30/2015		579,602	0	0	0	0	0	0	13,826	13,826	0	0	0
B5012902	GLENDORA	CA		04/30/2015		388,238	0	0	0	0	0	0	9,422	9,422	0	0	0
B5012903	GLENDORA	CA		04/30/2015		474,221	0	0	0	0	0	0	11,310	11,310	0	0	0
A8060904	GOLETA	CA		08/21/2008		167,419	0	0	0	0	0	0	16,872	16,872	0	0	0
B5040602	GRANADA HILLS	CA		06/23/2015		808,010	0	0	0	0	0	0	19,728	19,728	0	0	0
B0080603	GRANITE BAY	CA		10/07/2010		538,869	0	0	0	0	0	0	17,351	17,351	0	0	0
A5012506	GRASS VALLEY	CA		04/01/2005		1,048,682	0	0	0	0	0	0	84,470	84,470	0	0	0
B2051003	GRASS VALLEY	CA		07/23/2012		540,215	0	0	0	0	0	0	34,746	34,746	0	0	0
B4081505	GRASS VALLEY	CA		12/08/2014		749,206	0	0	0	0	0	0	17,061	17,061	0	0	0
A2111901	GROVER BEACH	CA		02/19/2003		164,186	0	0	0	0	0	0	15,641	15,641	0	0	0
A5071201	GROVER BEACH	CA		12/31/2006		237,631	0	0	0	0	0	0	43,195	43,195	0	0	0
A4121604	HANFORD	CA		02/16/2005		755,938	0	0	0	0	0	0	33,989	33,989	0	0	0
B5030501	HANFORD	CA		06/01/2015		1,829,420	0	0	0	0	0	0	43,901	43,901	0	0	0
B4120905	HAWAIIAN GARDENS	CA		03/16/2015		610,602	0	0	0	0	0	0	20,821	20,821	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					
A3010301	HAWTHORNE	CA		03/27/2003		658,348	0	0	0	0	0	0	36,598	36,598	0	0	0
B0030301	HAWTHORNE	CA		05/14/2010		473,840	0	0	0	0	0	0	36,004	36,004	0	0	0
B0072006	HAWTHORNE	CA		08/19/2010		5,611,758	0	0	0	0	0	0	140,626	140,626	0	0	0
B3073003	HAWTHORNE	CA		10/23/2013		545,091	0	0	0	0	0	0	12,420	12,420	0	0	0
B5072802	HAWTHORNE	CA		10/13/2015		210,205	0	0	0	0	0	0	4,853	4,853	0	0	0
A7101203	HAYWARD	CA		12/19/2007		944,759	0	0	0	0	0	0	20,192	20,192	0	0	0
B3042604	HAYWARD	CA		07/09/2013		2,221,795	0	0	0	0	0	0	52,448	52,448	0	0	0
B4040802	HAYWARD	CA		06/02/2014		354,480	0	0	0	0	0	0	8,221	8,221	0	0	0
B5020501	HAYWARD	CA		02/26/2015		738,937	0	0	0	0	0	0	37,517	37,517	0	0	0
B5020509	HAYWARD	CA		03/19/2015		1,536,295	0	0	0	0	0	0	36,838	36,838	0	0	0
B5062601	HAYWARD	CA		10/08/2015		609,656	0	0	0	0	0	0	13,345	13,345	0	0	0
A4021803	HEMET	CA		03/29/2004		794,892	0	0	0	0	0	0	226,457	226,457	0	0	0
A4102302	HEMET	CA		12/31/2006		276,104	0	0	0	0	0	0	12,765	12,765	0	0	0
A4110903	HEMET	CA		02/22/2005		192,191	0	0	0	0	0	0	41,039	41,039	0	0	0
A7101601	HESPERIA	CA		12/06/2007		212,780	0	0	0	0	0	0	7,044	7,044	0	0	0
B2011302	HESPERIA	CA		03/12/2012		952,975	0	0	0	0	0	0	25,675	25,675	0	0	0
B2103109	HESPERIA	CA		01/17/2013		1,494,373	0	0	0	0	0	0	37,809	37,809	0	0	0
B0081104	HIGHLAND	CA		11/30/2010		2,271,262	0	0	0	0	0	0	57,271	57,271	0	0	0
B0060101	HIGHLAND PARK	CA		07/27/2010		792,636	0	0	0	0	0	0	28,566	28,566	0	0	0
B5041603	HOLLISTER	CA		07/15/2015		1,024,073	0	0	0	0	0	0	24,445	24,445	0	0	0
B5041604	HOLLISTER	CA		07/27/2015		1,024,073	0	0	0	0	0	0	24,445	24,445	0	0	0
B0030803	HOLLYWOOD	CA		05/04/2010		1,081,017	0	0	0	0	0	0	28,509	28,509	0	0	0
A1111502	HUNTINGTON BEACH	CA		01/31/2002		181,468	0	0	0	0	0	0	25,784	25,784	0	0	0
A1111503	HUNTINGTON BEACH	CA		01/31/2002		113,920	0	0	0	0	0	0	16,074	16,074	0	0	0
A2091803	HUNTINGTON BEACH	CA		11/21/2002		225,969	0	0	0	0	0	0	26,049	26,049	0	0	0
A3030405	HUNTINGTON BEACH	CA		05/28/2003		1,131,788	0	0	0	0	0	0	99,960	99,960	0	0	0
A4102303	HUNTINGTON BEACH	CA		01/31/2005		475,104	0	0	0	0	0	0	21,963	21,963	0	0	0
A4102303-1	HUNTINGTON BEACH	CA		04/29/2014		57,773	0	0	0	0	0	0	1,485	1,485	0	0	0
A5061503	HUNTINGTON BEACH	CA		12/31/2006		175,818	0	0	0	0	0	0	14,422	14,422	0	0	0
A6111403	HUNTINGTON BEACH	CA		01/29/2007		358,868	0	0	0	0	0	0	22,958	22,958	0	0	0
A8021307	HUNTINGTON BEACH	CA		04/01/2008		88,016	0	0	0	0	0	0	9,682	9,682	0	0	0
B0062803	HUNTINGTON BEACH	CA		09/15/2010		1,080,344	0	0	0	0	0	0	28,054	28,054	0	0	0
B0110302	HUNTINGTON BEACH	CA		01/14/2011		232,602	0	0	0	0	0	0	5,616	5,616	0	0	0
B3122014	HUNTINGTON BEACH	CA		03/20/2014		1,465,812	0	0	0	0	0	0	34,037	34,037	0	0	0
B4090406	HUNTINGTON BEACH	CA		10/07/2014		821,002	0	0	0	0	0	0	15,342	15,342	0	0	0
B1060808	HUNTINGTON PARK	CA		09/01/2011		1,855,170	0	0	0	0	0	0	48,263	48,263	0	0	0
A3062707	IMPERIAL BEACH	CA		09/24/2003		136,410	0	0	0	0	0	0	45,668	45,668	0	0	0
B4042303	IMPERIAL BEACH	CA		06/05/2014		955,334	0	0	0	0	0	0	24,083	24,083	0	0	0
A9031902	INDIO	CA		05/21/2009		435,408	0	0	0	0	0	0	15,440	15,440	0	0	0
A9031903	INDIO	CA		05/21/2009		1,754,810	0	0	0	0	0	0	62,232	62,232	0	0	0
A9031904	INDIO	CA		05/21/2009		386,200	0	0	0	0	0	0	13,698	13,698	0	0	0
A9031906	INDIO	CA		05/21/2009		337,454	0	0	0	0	0	0	11,972	11,972	0	0	0
A9031907	INDIO	CA		05/21/2009		225,194	0	0	0	0	0	0	7,996	7,996	0	0	0
A9031908	INDIO	CA		05/21/2009		230,901	0	0	0	0	0	0	8,194	8,194	0	0	0
A9031909	INDIO	CA		05/21/2009		257,095	0	0	0	0	0	0	9,120	9,120	0	0	0
B2070501	INDIO	CA		09/06/2012		686,961	0	0	0	0	0	0	19,820	19,820	0	0	0
B2070501-1	INDIO	CA		09/30/2014		197,633	0	0	0	0	0	0	5,706	5,706	0	0	0
B3011401	INDIO	CA		04/26/2013		485,695	0	0	0	0	0	0	18,812	18,812	0	0	0
A4032612	INGLEWOOD	CA		06/22/2004		568,773	0	0	0	0	0	0	55,002	55,002	0	0	0
B1081704	INGLEWOOD	CA		10/19/2011		657,970	0	0	0	0	0	0	17,770	17,770	0	0	0
B2042601	INGLEWOOD	CA		06/26/2012		59,800	0	0	0	0	0	0	2,512	2,512	0	0	0
B3010702	INGLEWOOD	CA		03/26/2013		885,129	0	0	0	0	0	0	16,851	16,851	0	0	0
B4091601	INGLEWOOD	CA		12/03/2014		251,552	0	0	0	0	0	0	8,303	8,303	0	0	0
A5092302	IRVINE	CA		12/31/2006		465,204	0	0	0	0	0	0	36,199	36,199	0	0	0
A7122102	IRVINE	CA		03/05/2008		230,484	0	0	0	0	0	0	4,989	4,989	0	0	0
B0052801	IRVINE	CA		07/22/2010		906,108	0	0	0	0	0	0	31,357	31,357	0	0	0
B1011701	IRVINE	CA		03/10/2011		1,637,931	0	0	0	0	0	0	41,299	41,299	0	0	0
B3062505	IRVINE	CA		09/04/2013		858,760	0	0	0	0	0	0	49,388	49,388	0	0	0
B4110501	IRVINE	CA		01/22/2015		2,370,220	0	0	0	0	0	0	40,240	40,240	0	0	0
B5050703	IRVINE	CA		07/21/2015		2,047,859	0	0	0	0	0	0	49,733	49,733	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				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					
A6030708	IRWINDALE	CA		12/31/2006		349,184	0	0	0	0	0	0	24,468	24,468	0	0	0
B0072705	IRWINDALE	CA		09/01/2010		715,658	0	0	0	0	0	0	29,366	29,366	0	0	0
B4120910	IVANHOE	CA		01/28/2015		332,256	0	0	0	0	0	0	17,006	17,006	0	0	0
A8031011	KING CITY	CA		06/04/2008		60,291	0	0	0	0	0	0	22,300	22,300	0	0	0
B5021802	LA CANADA-FLINTRIDGE	CA		05/15/2015		219,493	0	0	0	0	0	0	19,386	19,386	0	0	0
A3071101	LA MESA	CA		09/23/2003		1,062,508	0	0	0	0	0	0	115,763	115,763	0	0	0
B3021503	LA MESA	CA		04/09/2013		701,289	0	0	0	0	0	0	16,336	16,336	0	0	0
B5052201	LA MESA	CA		08/12/2015		284,221	0	0	0	0	0	0	6,296	6,296	0	0	0
B5052202	LA MESA	CA		08/12/2015		1,326,238	0	0	0	0	0	0	29,879	29,879	0	0	0
B2080605	LA PALMA	CA		10/25/2012		468,858	0	0	0	0	0	0	18,930	18,930	0	0	0
A4120205	LA PUENTE	CA		02/28/2005		504,154	0	0	0	0	0	0	41,344	41,344	0	0	0
A4120205-1	LA PUENTE	CA		09/23/2016		0	0	0	0	0	0	0	249,222	249,222	0	0	0
B3051304	LA VERNE	CA		11/04/2013		1,242,558	0	0	0	0	0	0	31,040	31,040	0	0	0
A3010201	LADERA RANCH	CA		04/29/2003		95,127	0	0	0	0	0	0	37,573	37,573	0	0	0
B2051405	LAFAYETTE	CA		07/23/2012		211,128	0	0	0	0	0	0	8,424	8,424	0	0	0
B2051407	LAFAYETTE	CA		07/23/2012		994,921	0	0	0	0	0	0	39,695	39,695	0	0	0
A3072101	LAGUNA BEACH	CA		10/08/2003		343,497	0	0	0	0	0	0	33,827	33,827	0	0	0
B2030204	LAGUNA BEACH	CA		04/30/2012		6,192,361	0	0	0	0	0	0	149,011	149,011	0	0	0
B3052804	LAGUNA BEACH	CA		08/05/2013		760,761	0	0	0	0	0	0	19,662	19,662	0	0	0
A9031203	LAGUNA HILLS	CA		06/03/2009		294,247	0	0	0	0	0	0	13,589	13,589	0	0	0
B2061202	LAGUNA NIGUEL	CA		10/05/2012		515,063	0	0	0	0	0	0	33,430	33,430	0	0	0
B5081203	LAGUNA WOODS	CA		10/20/2015		674,384	0	0	0	0	0	0	15,841	15,841	0	0	0
B4032403	LAKE ELSINORE	CA		09/29/2014		958,189	0	0	0	0	0	0	22,206	22,206	0	0	0
B4041105	LAKE ELSINORE	CA		07/07/2014		549,656	0	0	0	0	0	0	19,239	19,239	0	0	0
A1112902	LAKE FOREST	CA		03/19/2002		887,437	0	0	0	0	0	0	60,306	60,306	0	0	0
A2042602	LAKE FOREST	CA		06/20/2002		436,972	0	0	0	0	0	0	57,493	57,493	0	0	0
A4010602	LAKE FOREST	CA		04/06/2004		746,903	0	0	0	0	0	0	73,223	73,223	0	0	0
A4100102	LAKE FOREST	CA		12/13/2004		887,413	0	0	0	0	0	0	199,706	199,706	0	0	0
A8053002	LAKE FOREST	CA		08/12/2008		262,525	0	0	0	0	0	0	9,659	9,659	0	0	0
A9022701	LAKE FOREST	CA		06/05/2009		1,394,724	0	0	0	0	0	0	136,217	136,217	0	0	0
B4101005	LAKE FOREST	CA		11/24/2014		1,222,390	0	0	0	0	0	0	62,435	62,435	0	0	0
A7032901	LAKESIDE	CA		06/04/2007		489,400	0	0	0	0	0	0	29,519	29,519	0	0	0
A2121904	LAKEWOOD	CA		02/26/2003		571,517	0	0	0	0	0	0	63,271	63,271	0	0	0
A6121407	LANCASTER	CA		03/08/2007		282,651	0	0	0	0	0	0	38,108	38,108	0	0	0
A6121408	LANCASTER	CA		03/09/2007		255,768	0	0	0	0	0	0	34,473	34,473	0	0	0
A7052302	LANCASTER	CA		08/29/2007		290,606	0	0	0	0	0	0	35,472	35,472	0	0	0
A8041805	LANCASTER	CA		07/14/2008		293,965	0	0	0	0	0	0	9,307	9,307	0	0	0
A8051401	LANCASTER	CA		07/31/2008		478,251	0	0	0	0	0	0	9,642	9,642	0	0	0
B0040503	LANCASTER	CA		05/20/2010		166,792	0	0	0	0	0	0	8,664	8,664	0	0	0
B2103108	LANCASTER	CA		01/29/2013		393,249	0	0	0	0	0	0	15,026	15,026	0	0	0
B3061101	LANCASTER	CA		09/04/2013		1,494,644	0	0	0	0	0	0	37,179	37,179	0	0	0
B3050901	LEMON GROVE	CA		07/15/2013		1,325,784	0	0	0	0	0	0	34,451	34,451	0	0	0
B5021707	LEMON GROVE	CA		05/04/2015		2,682,724	0	0	0	0	0	0	64,723	64,723	0	0	0
B6070502	LEMON GROVE	CA		09/02/2016		0	0	0	0	0	0	0	282,197	282,197	0	0	0
B2102306	LINCOLN	CA		12/21/2012		265,651	0	0	0	0	0	0	7,197	7,197	0	0	0
A1110702	LIVERMORE	CA		01/07/2002		1,017,126	0	0	0	0	0	0	68,141	68,141	0	0	0
B2030703	LIVERMORE	CA		06/14/2012		518,269	0	0	0	0	0	0	13,911	13,911	0	0	0
B2040501	LIVERMORE	CA		05/31/2012		1,952,962	0	0	0	0	0	0	192,997	192,997	0	0	0
A3111301	LOMPOC	CA		04/15/2004		1,292,869	0	0	0	0	0	0	87,436	87,436	0	0	0
A31113013	LOMPOC	CA		04/27/2006		1,010,894	0	0	0	0	0	0	55,647	55,647	0	0	0
B2082103	LOMPOC	CA		10/26/2012		1,114,926	0	0	0	0	0	0	30,555	30,555	0	0	0
B4013103	LOMPOC	CA		04/24/2014		1,064,990	0	0	0	0	0	0	26,273	26,273	0	0	0
A0121301	LONG BEACH	CA		07/09/2001		99,245	0	0	0	0	0	0	14,696	14,696	0	0	0
A2091102	LONG BEACH	CA		12/05/2002		214,925	0	0	0	0	0	0	99,395	99,395	0	0	0
A2100214	LONG BEACH	CA		12/19/2002		836,148	0	0	0	0	0	0	96,107	96,107	0	0	0
A2100215	LONG BEACH	CA		12/19/2002		127,027	0	0	0	0	0	0	58,948	58,948	0	0	0
A3020302	LONG BEACH	CA		04/24/2003		147,614	0	0	0	0	0	0	58,397	58,397	0	0	0
A4042410	LONG BEACH	CA		07/01/2004		262,531	0	0	0	0	0	0	12,124	12,124	0	0	0
A4042410-1	LONG BEACH	CA		04/30/2014		44,207	0	0	0	0	0	0	1,130	1,130	0	0	0
A4042422	LONG BEACH	CA		07/01/2004		406,485	0	0	0	0	0	0	18,760	18,760	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
A4042422-1	LONG BEACH	CA		04/30/2014		103,155	0	0	0	0	0	0	2,631	2,631	0	0	0
A5042902	LONG BEACH	CA		07/19/2005		1,453,231	0	0	0	0	0	0	73,665	73,665	0	0	0
A5101803	LONG BEACH	CA		12/31/2006		97,901	0	0	0	0	0	0	11,244	11,244	0	0	0
A6053106	LONG BEACH	CA		08/10/2006		692,128	0	0	0	0	0	0	102,296	102,296	0	0	0
A7022702	LONG BEACH	CA		05/23/2007		693,465	0	0	0	0	0	0	89,953	89,953	0	0	0
A7073005	LONG BEACH	CA		10/29/2007		168,415	0	0	0	0	0	0	5,659	5,659	0	0	0
A8021907	LONG BEACH	CA		05/05/2008		256,162	0	0	0	0	0	0	20,633	20,633	0	0	0
B1012102	LONG BEACH	CA		04/29/2011		1,175,028	0	0	0	0	0	0	30,278	30,278	0	0	0
B2051702	LONG BEACH	CA		07/23/2012		1,067,407	0	0	0	0	0	0	20,807	20,807	0	0	0
B2102303	LONG BEACH	CA		12/21/2012		388,199	0	0	0	0	0	0	15,113	15,113	0	0	0
B2102605	LONG BEACH	CA		01/11/2013		32,911	0	0	0	0	0	0	3,950	3,950	0	0	0
B3012503	LONG BEACH	CA		04/01/2013		363,343	0	0	0	0	0	0	9,463	9,463	0	0	0
B4022601	LONG BEACH	CA		03/27/2014		140,905	0	0	0	0	0	0	3,442	3,442	0	0	0
B5031304	LONG BEACH	CA		06/19/2015		1,518,960	0	0	0	0	0	0	48,190	48,190	0	0	0
B6011301	LONG BEACH	CA		03/30/2016		0	0	0	0	0	0	0	263,571	263,571	0	0	0
B6032303	LONG BEACH	CA		06/17/2016		0	0	0	0	0	0	0	153,524	153,524	0	0	0
A2041101	LOS ALAMITOS	CA		06/03/2002		307,855	0	0	0	0	0	0	26,279	26,279	0	0	0
A2051602	LOS ANGELES	CA		08/06/2002		97,850	0	0	0	0	0	0	57,328	57,328	0	0	0
A2051702	LOS ANGELES	CA		08/01/2002		352,678	0	0	0	0	0	0	45,900	45,900	0	0	0
A2082801	LOS ANGELES	CA		12/02/2002		288,089	0	0	0	0	0	0	33,079	33,079	0	0	0
A3011401	LOS ANGELES	CA		04/10/2003		478,707	0	0	0	0	0	0	30,177	30,177	0	0	0
A3012402	LOS ANGELES	CA		05/15/2003		16,115	0	0	0	0	0	0	6,376	6,376	0	0	0
A3031908	LOS ANGELES	CA		08/01/2003		700,667	0	0	0	0	0	0	72,920	72,920	0	0	0
A3092402	LOS ANGELES	CA		01/15/2004		454,018	0	0	0	0	0	0	45,738	45,738	0	0	0
A3092601	LOS ANGELES	CA		11/24/2003		371,699	0	0	0	0	0	0	115,818	115,818	0	0	0
A3100801	LOS ANGELES	CA		12/22/2003		922,246	0	0	0	0	0	0	46,679	46,679	0	0	0
A3112502	LOS ANGELES	CA		12/31/2006		305,804	0	0	0	0	0	0	30,720	30,720	0	0	0
A31201023	LOS ANGELES	CA		02/15/2007		282,300	0	0	0	0	0	0	10,358	10,358	0	0	0
A3121902	LOS ANGELES	CA		02/23/2004		588,507	0	0	0	0	0	0	172,766	172,766	0	0	0
A4042412	LOS ANGELES	CA		07/01/2004		677,526	0	0	0	0	0	0	31,279	31,279	0	0	0
A4120104	LOS ANGELES	CA		01/27/2005		1,819,561	0	0	0	0	0	0	49,457	49,457	0	0	0
A5022803	LOS ANGELES	CA		05/23/2005		222,306	0	0	0	0	0	0	44,484	44,484	0	0	0
A5050605	LOS ANGELES	CA		07/19/2005		292,100	0	0	0	0	0	0	56,059	56,059	0	0	0
A5051101	LOS ANGELES	CA		07/22/2005		307,181	0	0	0	0	0	0	59,122	59,122	0	0	0
A5102004	LOS ANGELES	CA		01/23/2006		362,681	0	0	0	0	0	0	62,081	62,081	0	0	0
A5111007	LOS ANGELES	CA		01/07/2008		1,073,655	0	0	0	0	0	0	129,361	129,361	0	0	0
A5120204	LOS ANGELES	CA		03/27/2006		203,902	0	0	0	0	0	0	14,509	14,509	0	0	0
A5121503	LOS ANGELES	CA		12/31/2006		287,626	0	0	0	0	0	0	46,656	46,656	0	0	0
A6032002	LOS ANGELES	CA		12/31/2006		484,436	0	0	0	0	0	0	10,782	10,782	0	0	0
A6042504	LOS ANGELES	CA		07/13/2006		3,602,284	0	0	0	0	0	0	92,207	92,207	0	0	0
A6090601	LOS ANGELES	CA		12/12/2006		574,380	0	0	0	0	0	0	21,180	21,180	0	0	0
A6110606	LOS ANGELES	CA		01/18/2007		683,778	0	0	0	0	0	0	35,182	35,182	0	0	0
A6120803	LOS ANGELES	CA		03/01/2007		817,144	0	0	0	0	0	0	30,744	30,744	0	0	0
A6122901	LOS ANGELES	CA		03/15/2007		420,825	0	0	0	0	0	0	15,314	15,314	0	0	0
A7010508	LOS ANGELES	CA		03/22/2007		450,881	0	0	0	0	0	0	16,782	16,782	0	0	0
A7032807	LOS ANGELES	CA		06/13/2007		957,237	0	0	0	0	0	0	33,994	33,994	0	0	0
A7040605	LOS ANGELES	CA		06/12/2007		1,649,106	0	0	0	0	0	0	60,594	60,594	0	0	0
A7042401	LOS ANGELES	CA		06/21/2007		200,000	0	0	0	0	0	0	7,324	7,324	0	0	0
A7071002	LOS ANGELES	CA		10/10/2007		247,581	0	0	0	0	0	0	8,418	8,418	0	0	0
A8020401	LOS ANGELES	CA		04/09/2008		691,050	0	0	0	0	0	0	15,089	15,089	0	0	0
A8071701	LOS ANGELES	CA		09/08/2008		426,448	0	0	0	0	0	0	21,825	21,825	0	0	0
A8072302	LOS ANGELES	CA		10/01/2008		996,437	0	0	0	0	0	0	98,590	98,590	0	0	0
A8073102	LOS ANGELES	CA		10/09/2008		388,062	0	0	0	0	0	0	11,556	11,556	0	0	0
A8112502	LOS ANGELES	CA		02/05/2009		435,549	0	0	0	0	0	0	44,186	44,186	0	0	0
A8120201	LOS ANGELES	CA		01/29/2009		751,557	0	0	0	0	0	0	26,417	26,417	0	0	0
A9031310	LOS ANGELES	CA		06/02/2009		2,629,122	0	0	0	0	0	0	230,450	230,450	0	0	0
A9081701	LOS ANGELES	CA		10/14/2009		116,396	0	0	0	0	0	0	26,728	26,728	0	0	0
A9102303	LOS ANGELES	CA		12/23/2009		1,161,315	0	0	0	0	0	0	39,928	39,928	0	0	0
A9122803	LOS ANGELES	CA		02/10/2010		766,969	0	0	0	0	0	0	19,305	19,305	0	0	0
B0041504	LOS ANGELES	CA		06/23/2010		516,187	0	0	0	0	0	0	45,118	45,118	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					
B0061406	LOS ANGELES	CA		08/17/2010		561,170	0	0	0	0	0	0	14,064	14,064	0	0	0
B0061725	LOS ANGELES	CA		09/30/2010		270,359	0	0	0	0	0	0	11,553	11,553	0	0	0
B0062801	LOS ANGELES	CA		09/15/2010		1,656,570	0	0	0	0	0	0	43,005	43,005	0	0	0
B0062801-1	LOS ANGELES	CA		07/30/2015		316,724	0	0	0	0	0	0	10,127	10,127	0	0	0
B0111101	LOS ANGELES	CA		12/29/2010		462,997	0	0	0	0	0	0	33,619	33,619	0	0	0
B0120812	LOS ANGELES	CA		01/25/2011		1,635,206	0	0	0	0	0	0	43,041	43,041	0	0	0
B1021008	LOS ANGELES	CA		04/14/2011		417,217	0	0	0	0	0	0	7,194	7,194	0	0	0
B1030202	LOS ANGELES	CA		05/10/2011		875,440	0	0	0	0	0	0	22,403	22,403	0	0	0
B1040602	LOS ANGELES	CA		06/22/2011		1,699,607	0	0	0	0	0	0	41,931	41,931	0	0	0
B1040804	LOS ANGELES	CA		06/30/2011		354,801	0	0	0	0	0	0	9,286	9,286	0	0	0
B1041801	LOS ANGELES	CA		07/14/2011		1,231,542	0	0	0	0	0	0	34,349	34,349	0	0	0
B1042502	LOS ANGELES	CA		07/29/2011		2,395,931	0	0	0	0	0	0	59,552	59,552	0	0	0
B1042503	LOS ANGELES	CA		07/29/2011		2,643,781	0	0	0	0	0	0	65,714	65,714	0	0	0
B1051801	LOS ANGELES	CA		08/01/2011		829,047	0	0	0	0	0	0	20,162	20,162	0	0	0
B1052506	LOS ANGELES	CA		09/15/2011		745,429	0	0	0	0	0	0	20,143	20,143	0	0	0
B1060806	LOS ANGELES	CA		08/15/2011		984,195	0	0	0	0	0	0	26,546	26,546	0	0	0
B1070614	LOS ANGELES	CA		09/29/2011		828,220	0	0	0	0	0	0	20,617	20,617	0	0	0
B1070614-1	LOS ANGELES	CA		06/29/2016		0	0	0	0	0	0	0	179,587	179,587	0	0	0
B1101904	LOS ANGELES	CA		12/14/2011		499,930	0	0	0	0	0	0	12,181	12,181	0	0	0
B1102705	LOS ANGELES	CA		01/17/2012		1,631,243	0	0	0	0	0	0	42,562	42,562	0	0	0
B1110706	LOS ANGELES	CA		02/13/2012		1,825,123	0	0	0	0	0	0	48,029	48,029	0	0	0
B1122001	LOS ANGELES	CA		02/21/2012		2,322,912	0	0	0	0	0	0	61,120	61,120	0	0	0
B1122004	LOS ANGELES	CA		02/23/2012		937,440	0	0	0	0	0	0	24,673	24,673	0	0	0
B2012602	LOS ANGELES	CA		03/27/2012		664,497	0	0	0	0	0	0	45,353	45,353	0	0	0
B2012603	LOS ANGELES	CA		03/29/2012		1,102,720	0	0	0	0	0	0	28,830	28,830	0	0	0
B2030601	LOS ANGELES	CA		05/14/2012		359,569	0	0	0	0	0	0	9,288	9,288	0	0	0
B2032603	LOS ANGELES	CA		05/17/2012		415,486	0	0	0	0	0	0	16,281	16,281	0	0	0
B2052405	LOS ANGELES	CA		01/17/2013		735,885	0	0	0	0	0	0	18,327	18,327	0	0	0
B2052407	LOS ANGELES	CA		08/22/2012		1,218,651	0	0	0	0	0	0	30,850	30,850	0	0	0
B2082106	LOS ANGELES	CA		11/09/2012		673,806	0	0	0	0	0	0	26,120	26,120	0	0	0
B2100401	LOS ANGELES	CA		01/23/2013		118,976	0	0	0	0	0	0	3,058	3,058	0	0	0
B2100803	LOS ANGELES	CA		01/18/2013		767,543	0	0	0	0	0	0	18,815	18,815	0	0	0
B2103102	LOS ANGELES	CA		12/20/2012		2,085,553	0	0	0	0	0	0	54,775	54,775	0	0	0
B2110801	LOS ANGELES	CA		01/30/2013		236,162	0	0	0	0	0	0	5,976	5,976	0	0	0
B2110804	LOS ANGELES	CA		01/30/2013		392,270	0	0	0	0	0	0	9,926	9,926	0	0	0
B2110805	LOS ANGELES	CA		01/30/2013		293,545	0	0	0	0	0	0	7,424	7,424	0	0	0
B3010701	LOS ANGELES	CA		03/26/2013		685,677	0	0	0	0	0	0	13,053	13,053	0	0	0
B3011102	LOS ANGELES	CA		03/20/2013		282,544	0	0	0	0	0	0	7,066	7,066	0	0	0
B3012804	LOS ANGELES	CA		04/30/2013		3,327,197	0	0	0	0	0	0	87,999	87,999	0	0	0
B3030602	LOS ANGELES	CA		04/19/2013		1,919,775	0	0	0	0	0	0	36,355	36,355	0	0	0
B3031304	LOS ANGELES	CA		06/10/2013		1,204,389	0	0	0	0	0	0	33,001	33,001	0	0	0
B3031305	LOS ANGELES	CA		06/10/2013		975,756	0	0	0	0	0	0	26,736	26,736	0	0	0
B3031306	LOS ANGELES	CA		05/15/2013		898,315	0	0	0	0	0	0	24,950	24,950	0	0	0
B3040104	LOS ANGELES	CA		06/12/2013		585,116	0	0	0	0	0	0	15,547	15,547	0	0	0
B3041701	LOS ANGELES	CA		06/03/2013		2,816,684	0	0	0	0	0	0	80,329	80,329	0	0	0
B3051502	LOS ANGELES	CA		07/26/2013		647,681	0	0	0	0	0	0	17,103	17,103	0	0	0
B3060501	LOS ANGELES	CA		08/27/2013		2,072,927	0	0	0	0	0	0	54,410	54,410	0	0	0
B3070303	LOS ANGELES	CA		10/08/2013		417,521	0	0	0	0	0	0	10,324	10,324	0	0	0
B3070803	LOS ANGELES	CA		09/18/2013		1,094,399	0	0	0	0	0	0	38,095	38,095	0	0	0
B3070903	LOS ANGELES	CA		09/23/2013		2,318,540	0	0	0	0	0	0	37,824	37,824	0	0	0
B3070904	LOS ANGELES	CA		09/23/2013		3,786,980	0	0	0	0	0	0	61,763	61,763	0	0	0
B3070905	LOS ANGELES	CA		09/23/2013		2,318,540	0	0	0	0	0	0	37,824	37,824	0	0	0
B3081201	LOS ANGELES	CA		11/07/2013		795,872	0	0	0	0	0	0	19,561	19,561	0	0	0
B3081906	LOS ANGELES	CA		11/04/2013		348,136	0	0	0	0	0	0	7,889	7,889	0	0	0
B3082002	LOS ANGELES	CA		11/08/2013		2,208,926	0	0	0	0	0	0	56,988	56,988	0	0	0
B3110601	LOS ANGELES	CA		03/07/2014		1,654,955	0	0	0	0	0	0	37,791	37,791	0	0	0
B3110603	LOS ANGELES	CA		01/28/2014		245,321	0	0	0	0	0	0	5,675	5,675	0	0	0
B3122302	LOS ANGELES	CA		03/13/2014		792,518	0	0	0	0	0	0	27,787	27,787	0	0	0
B4011702	LOS ANGELES	CA		03/31/2014		351,821	0	0	0	0	0	0	7,641	7,641	0	0	0
B4032702	LOS ANGELES	CA		05/13/2014		1,369,308	0	0	0	0	0	0	34,139	34,139	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					
B4041702	LOS ANGELES	CA		07/11/2014		524,099	0	0	0	0	0	0	8,799	8,799	0	0	0
B4042803	LOS ANGELES	CA		07/02/2014		1,638,570	0	0	0	0	0	0	26,932	26,932	0	0	0
B4071601	LOS ANGELES	CA		10/08/2014		1,044,319	0	0	0	0	0	0	25,741	25,741	0	0	0
B4081301	LOS ANGELES	CA		10/23/2014		1,928,731	0	0	0	0	0	0	45,964	45,964	0	0	0
B4100702	LOS ANGELES	CA		01/09/2015		621,947	0	0	0	0	0	0	14,572	14,572	0	0	0
B5021711	LOS ANGELES	CA		05/06/2015		2,110,430	0	0	0	0	0	0	104,634	104,634	0	0	0
B5032407	LOS ANGELES	CA		06/10/2015		480,748	0	0	0	0	0	0	11,146	11,146	0	0	0
B5071003	LOS ANGELES	CA		09/18/2015		1,346,512	0	0	0	0	0	0	30,704	30,704	0	0	0
B5082003	LOS ANGELES	CA		11/09/2015		1,402,500	0	0	0	0	0	0	32,446	32,446	0	0	0
B5082102	LOS ANGELES	CA		11/09/2015		1,620,000	0	0	0	0	0	0	35,890	35,890	0	0	0
B5082105	LOS ANGELES	CA		11/09/2015		848,160	0	0	0	0	0	0	20,169	20,169	0	0	0
B5090305	LOS ANGELES	CA		11/13/2015		236,550	0	0	0	0	0	0	3,735	3,735	0	0	0
B5120401	LOS ANGELES	CA		02/17/2016		0	0	0	0	0	0	0	748,348	748,348	0	0	0
B6041404	LOS ANGELES	CA		07/28/2016		0	0	0	0	0	0	0	553,033	553,033	0	0	0
B6050603	LOS ANGELES	CA		09/20/2016		0	0	0	0	0	0	0	1,505,054	1,505,054	0	0	0
B6081103	LOS ANGELES	CA		09/15/2016		0	0	0	0	0	0	0	2,681,187	2,681,187	0	0	0
B6081606	LOS ANGELES	CA		10/27/2016		0	0	0	0	0	0	0	1,456,905	1,456,905	0	0	0
B6082301	LOS ANGELES	CA		10/31/2016		0	0	0	0	0	0	0	2,649,649	2,649,649	0	0	0
B3030110	LOS ANGELES	CA		06/03/2013		736,936	0	0	0	0	0	0	27,499	27,499	0	0	0
B3030110-1	LOS ANGELES	CA		07/28/2015		383,087	0	0	0	0	0	0	13,701	13,701	0	0	0
B4120901	LOS BANOS	CA		03/05/2015		630,224	0	0	0	0	0	0	14,601	14,601	0	0	0
A1110502	LOS GATOS	CA		01/16/2002		50,514	0	0	0	0	0	0	3,432	3,432	0	0	0
A3031303	LOS GATOS	CA		07/02/2003		522,046	0	0	0	0	0	0	32,308	32,308	0	0	0
A3061704	LOS GATOS	CA		12/31/2006		147,731	0	0	0	0	0	0	49,467	49,467	0	0	0
A5021502	LOS GATOS	CA		05/06/2005		292,879	0	0	0	0	0	0	59,132	59,132	0	0	0
B1011402	LOS GATOS	CA		03/07/2011		1,273,954	0	0	0	0	0	0	32,120	32,120	0	0	0
B2062805	LOS GATOS	CA		08/01/2012		2,054,839	0	0	0	0	0	0	56,145	56,145	0	0	0
B2062805-1	LOS GATOS	CA		09/29/2014		246,284	0	0	0	0	0	0	6,736	6,736	0	0	0
A2081903	LYNWOOD	CA		10/24/2002		319,791	0	0	0	0	0	0	37,128	37,128	0	0	0
A7022701	MADERA	CA		06/18/2007		692,973	0	0	0	0	0	0	23,783	23,783	0	0	0
A7022701A	MADERA	CA		06/19/2014		31,808	0	0	0	0	0	0	19,466	19,466	0	0	0
B2121401	MALIBU	CA		02/14/2013		194,902	0	0	0	0	0	0	5,218	5,218	0	0	0
A6040702	MANHATTAN BEACH	CA		12/31/2006		200,664	0	0	0	0	0	0	8,385	8,385	0	0	0
A3051901	MANTECA	CA		09/03/2003		207,296	0	0	0	0	0	0	71,540	71,540	0	0	0
A7120707	MANTECA	CA		02/26/2007		215,768	0	0	0	0	0	0	7,367	7,367	0	0	0
B1080102	MARINA DEL REY	CA		09/30/2011		412,260	0	0	0	0	0	0	10,725	10,725	0	0	0
B4022406	MARIPOSA	CA		05/15/2014		1,432,668	0	0	0	0	0	0	32,872	32,872	0	0	0
A3100501	MARTINEZ	CA		12/11/2003		219,312	0	0	0	0	0	0	37,774	37,774	0	0	0
A2061701	MENLO PARK	CA		09/12/2002		531,541	0	0	0	0	0	0	284,453	284,453	0	0	0
A4011404	MENLO PARK	CA		03/22/2004		532,240	0	0	0	0	0	0	53,342	53,342	0	0	0
B1082301	MENLO PARK	CA		11/29/2011		603,031	0	0	0	0	0	0	14,795	14,795	0	0	0
B1112101	MENLO PARK	CA		02/09/2012		938,518	0	0	0	0	0	0	23,254	23,254	0	0	0
B6050205	MENLO PARK	CA		07/28/2016		0	0	0	0	0	0	0	2,052,632	2,052,632	0	0	0
A6121402	MERCED	CA		02/15/2007		401,083	0	0	0	0	0	0	14,713	14,713	0	0	0
B1110402	MERCED	CA		03/20/2012		1,248,882	0	0	0	0	0	0	29,606	29,606	0	0	0
B5020204	MILLBRAE	CA		04/08/2015		1,638,536	0	0	0	0	0	0	29,840	29,840	0	0	0
A9031209	MILPITAS	CA		05/11/2009		548,986	0	0	0	0	0	0	13,464	13,464	0	0	0
B0022502	MILPITAS	CA		04/22/2010		2,094,219	0	0	0	0	0	0	35,597	35,597	0	0	0
B0050302	MILPITAS	CA		07/21/2010		3,192,736	0	0	0	0	0	0	77,240	77,240	0	0	0
B2121807	MILPITAS	CA		02/12/2013		347,137	0	0	0	0	0	0	8,597	8,597	0	0	0
B4012803	MILPITAS	CA		03/13/2014		723,701	0	0	0	0	0	0	18,249	18,249	0	0	0
B4041703	MILPITAS	CA		07/11/2014		864,505	0	0	0	0	0	0	21,666	21,666	0	0	0
B2032001	MISSION HILLS	CA		06/14/2012		1,641,759	0	0	0	0	0	0	45,408	45,408	0	0	0
A3061604	MISSION VIEJO	CA		12/31/2006		200,386	0	0	0	0	0	0	20,492	20,492	0	0	0
A7121402	MISSION VIEJO	CA		03/14/2008		112,883	0	0	0	0	0	0	46,472	46,472	0	0	0
B2041201	MISSION VIEJO	CA		06/28/2012		400,825	0	0	0	0	0	0	26,216	26,216	0	0	0
A3060506	MODESTO	CA		09/03/2003		278,096	0	0	0	0	0	0	96,137	96,137	0	0	0
A30605063	MODESTO	CA		03/12/2008		274,826	0	0	0	0	0	0	8,666	8,666	0	0	0
A7080301	MODESTO	CA		10/22/2007		793,687	0	0	0	0	0	0	30,639	30,639	0	0	0
A7080905	MODESTO	CA		10/22/2007		143,217	0	0	0	0	0	0	5,530	5,530	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					
B0121703	MODESTO	CA		02/10/2011		385,087	0	0	0	0	0	0	63,976	63,976	0	0	0
B1110301	MODESTO	CA		01/24/2012		477,372	0	0	0	0	0	0	30,322	30,322	0	0	0
B2092101	MODESTO	CA		11/20/2012		1,962,763	0	0	0	0	0	0	71,812	71,812	0	0	0
A8111901	MONROVIA	CA		01/23/2009		327,718	0	0	0	0	0	0	11,505	11,505	0	0	0
A8111902	MONROVIA	CA		01/23/2009		185,319	0	0	0	0	0	0	6,672	6,672	0	0	0
B4012802	MONROVIA	CA		04/29/2014		1,595,036	0	0	0	0	0	0	30,786	30,786	0	0	0
A5113003	MONTEBELLO	CA		12/31/2006		410,515	0	0	0	0	0	0	18,943	18,943	0	0	0
B3012502	MONTEBELLO	CA		03/29/2013		427,770	0	0	0	0	0	0	11,741	11,741	0	0	0
B1060303	MONTEREY	CA		08/18/2011		987,344	0	0	0	0	0	0	25,858	25,858	0	0	0
B1060303-1	MONTEREY	CA		10/24/2013		462,065	0	0	0	0	0	0	12,835	12,835	0	0	0
B3011604	MORENO VALLEY	CA		03/11/2013		1,135,980	0	0	0	0	0	0	30,698	30,698	0	0	0
B4091001	MORENO VALLEY	CA		11/10/2014		3,460,169	0	0	0	0	0	0	83,394	83,394	0	0	0
B6042707	MORENO VALLEY	CA		07/14/2016		0	0	0	0	0	0	0	2,379,071	2,379,071	0	0	0
B0120814	MORGAN HILL	CA		03/15/2011		732,789	0	0	0	0	0	0	29,767	29,767	0	0	0
B4092501	MORGAN HILL	CA		11/05/2014		449,449	0	0	0	0	0	0	11,202	11,202	0	0	0
A6080802	MORRO BAY	CA		12/31/2006		205,892	0	0	0	0	0	0	7,475	7,475	0	0	0
B2111601	MORRO BAY	CA		01/31/2013		301,345	0	0	0	0	0	0	11,648	11,648	0	0	0
A2082606	MOUNTAIN VIEW	CA		11/12/2002		416,685	0	0	0	0	0	0	48,038	48,038	0	0	0
B2022403	MOUNTAIN VIEW	CA		03/30/2012		415,342	0	0	0	0	0	0	10,696	10,696	0	0	0
B3052101	MOUNTAIN VIEW	CA		08/29/2013		300,888	0	0	0	0	0	0	7,773	7,773	0	0	0
B4011504	MOUNTAIN VIEW	CA		05/14/2014		3,546,735	0	0	0	0	0	0	61,449	61,449	0	0	0
B4101401	MOUNTAIN VIEW	CA		12/19/2014		1,352,915	0	0	0	0	0	0	31,340	31,340	0	0	0
B4120502	MOUNTAIN VIEW	CA		03/11/2015		1,741,135	0	0	0	0	0	0	41,749	41,749	0	0	0
A9060301	MT VIEW	CA		10/29/2009		127,259	0	0	0	0	0	0	4,155	4,155	0	0	0
A2010301	MURRIETA	CA		03/05/2002		297,377	0	0	0	0	0	0	41,008	41,008	0	0	0
B0102502	MURRIETA	CA		12/29/2010		925,577	0	0	0	0	0	0	23,170	23,170	0	0	0
B1060905	MURRIETA	CA		09/07/2011		656,954	0	0	0	0	0	0	16,842	16,842	0	0	0
B1082601	MURRIETA	CA		11/09/2011		946,428	0	0	0	0	0	0	25,774	25,774	0	0	0
B1030806	NAPA	CA		05/31/2011		948,410	0	0	0	0	0	0	24,266	24,266	0	0	0
A8051201	NATIONAL CITY	CA		07/18/2008		1,725,638	0	0	0	0	0	0	33,397	33,397	0	0	0
B6021703	NEEDLES	CA		04/08/2016		0	0	0	0	0	0	0	1,250,914	1,250,914	0	0	0
A7122002	NEWARK	CA		02/28/2008		253,109	0	0	0	0	0	0	5,512	5,512	0	0	0
A3101401	NEWBURY PARK	CA		12/22/2003		132,112	0	0	0	0	0	0	43,563	43,563	0	0	0
A6011005	NEWPORT BEACH	CA		12/31/2006		89,206	0	0	0	0	0	0	62,260	62,260	0	0	0
A8031005	NEWPORT BEACH	CA		06/12/2008		197,813	0	0	0	0	0	0	6,392	6,392	0	0	0
B0040102	NEWPORT BEACH	CA		06/18/2010		1,580,099	0	0	0	0	0	0	92,488	92,488	0	0	0
B0080610	NEWPORT BEACH	CA		10/28/2010		95,380	0	0	0	0	0	0	17,242	17,242	0	0	0
B1030205	NEWPORT BEACH	CA		04/11/2011		460,128	0	0	0	0	0	0	13,730	13,730	0	0	0
B3021302	NEWPORT BEACH	CA		04/15/2013		598,733	0	0	0	0	0	0	37,713	37,713	0	0	0
B6042002	NEWPORT BEACH	CA		06/30/2016		0	0	0	0	0	0	0	1,111,157	1,111,157	0	0	0
B6071401	NEWPORT BEACH	CA		11/02/2016		0	0	0	0	0	0	0	3,993,000	3,993,000	0	0	0
B0112201	NIPOMO	CA		02/01/2011		304,637	0	0	0	0	0	0	7,967	7,967	0	0	0
B0112202	NIPOMO	CA		02/01/2011		207,006	0	0	0	0	0	0	6,411	6,411	0	0	0
B4050703	NIPOMO	CA		12/01/2014		1,354,361	0	0	0	0	0	0	29,798	29,798	0	0	0
A5011101	NORCO	CA		03/09/2005		186,979	0	0	0	0	0	0	16,312	16,312	0	0	0
A3021909	NORTH HIGHLANDS	CA		05/01/2003		792,601	0	0	0	0	0	0	45,375	45,375	0	0	0
B0110501	NORTH HILLS	CA		01/20/2011		1,221,363	0	0	0	0	0	0	31,695	31,695	0	0	0
A2081202	NORTH HOLLYWOOD	CA		11/25/2002		113,536	0	0	0	0	0	0	55,498	55,498	0	0	0
A4062506	NORTH HOLLYWOOD	CA		09/29/2004		267,623	0	0	0	0	0	0	63,796	63,796	0	0	0
B1061402	NORTH HOLLYWOOD	CA		11/15/2011		1,460,169	0	0	0	0	0	0	98,710	98,710	0	0	0
B1110903	NORTH HOLLYWOOD	CA		01/06/2012		1,166,552	0	0	0	0	0	0	31,363	31,363	0	0	0
B2021701	NORTH HOLLYWOOD	CA		05/09/2012		1,119,111	0	0	0	0	0	0	27,591	27,591	0	0	0
B2031312	NORTH HOLLYWOOD	CA		08/07/2012		621,575	0	0	0	0	0	0	23,537	23,537	0	0	0
B3052004	NORTH HOLLYWOOD	CA		08/21/2013		506,799	0	0	0	0	0	0	19,094	19,094	0	0	0
B6022501	NORTH HOLLYWOOD	CA		04/21/2016		0	0	0	0	0	0	0	1,973,704	1,973,704	0	0	0
A9030401	NORTHRIDGE	CA		04/29/2009		1,447,632	0	0	0	0	0	0	36,298	36,298	0	0	0
B4021803	NORTHRIDGE	CA		05/08/2014		1,235,765	0	0	0	0	0	0	27,880	27,880	0	0	0
A7022101	NORWALK	CA		05/03/2007		616,538	0	0	0	0	0	0	22,839	22,839	0	0	0
B1040805	NORWALK	CA		06/08/2011		545,340	0	0	0	0	0	0	15,517	15,517	0	0	0
B1062106	NOVATO	CA		09/13/2011		593,165	0	0	0	0	0	0	15,968	15,968	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					
A9030421	OAKDALE	CA		05/19/2009		339,535	0	0	0	0	0	0	12,722	12,722	0	0	0
A3080802	OAKLAND	CA		12/31/2006		282,495	0	0	0	0	0	0	90,944	90,944	0	0	0
A4042425	OAKLAND	CA		07/01/2004		431,592	0	0	0	0	0	0	19,933	19,933	0	0	0
A4042425-1	OAKLAND	CA		04/29/2014		105,951	0	0	0	0	0	0	2,701	2,701	0	0	0
A5102404	OAKLAND	CA		12/31/2006		385,711	0	0	0	0	0	0	28,184	28,184	0	0	0
A8012505	OAKLAND	CA		04/23/2008		216,954	0	0	0	0	0	0	7,294	7,294	0	0	0
B0042001	OAKLAND	CA		07/13/2010		274,020	0	0	0	0	0	0	14,156	14,156	0	0	0
B0043003	OAKLAND	CA		07/12/2010		553,326	0	0	0	0	0	0	18,895	18,895	0	0	0
B1052301	OAKLAND	CA		10/27/2011		558,428	0	0	0	0	0	0	22,348	22,348	0	0	0
B1052301-1	OAKLAND	CA		10/30/2014		1,167,907	0	0	0	0	0	0	26,454	26,454	0	0	0
B2051401	OAKLAND	CA		07/31/2012		1,258,578	0	0	0	0	0	0	31,576	31,576	0	0	0
B2051401-1	OAKLAND	CA		09/17/2015		577,260	0	0	0	0	0	0	14,488	14,488	0	0	0
B3022501	OAKLAND	CA		04/08/2013		586,707	0	0	0	0	0	0	15,495	15,495	0	0	0
B4080601	OAKLAND	CA		10/01/2014		727,039	0	0	0	0	0	0	16,470	16,470	0	0	0
B5081301	OAKLAND	CA		10/29/2015		874,203	0	0	0	0	0	0	40,638	40,638	0	0	0
A2051405	OCEANSIDE	CA		06/28/2002		54,401	0	0	0	0	0	0	33,620	33,620	0	0	0
A3012802	OCEANSIDE	CA		04/25/2003		242,444	0	0	0	0	0	0	26,199	26,199	0	0	0
A3012803	OCEANSIDE	CA		04/25/2003		161,629	0	0	0	0	0	0	17,466	17,466	0	0	0
A3062708	OCEANSIDE	CA		09/24/2003		145,433	0	0	0	0	0	0	48,720	48,720	0	0	0
A6061301	OCEANSIDE	CA		08/16/2006		639,027	0	0	0	0	0	0	41,911	41,911	0	0	0
A6071401	OCEANSIDE	CA		09/08/2006		371,478	0	0	0	0	0	0	13,448	13,448	0	0	0
A9110602	OCEANSIDE	CA		01/11/2010		652,915	0	0	0	0	0	0	16,795	16,795	0	0	0
B0061726	OCEANSIDE	CA		08/18/2010		764,131	0	0	0	0	0	0	19,149	19,149	0	0	0
B3081907	OCEANSIDE	CA		10/15/2013		1,047,242	0	0	0	0	0	0	27,613	27,613	0	0	0
A2100102	OJAI	CA		12/17/2002		235,489	0	0	0	0	0	0	13,286	13,286	0	0	0
A7081001	OJAI	CA		11/20/2007		668,728	0	0	0	0	0	0	14,161	14,161	0	0	0
B2020602	OJAI	CA		03/29/2012		1,026,266	0	0	0	0	0	0	27,655	27,655	0	0	0
A6111501	ONTARIO	CA		01/24/2007		722,372	0	0	0	0	0	0	26,135	26,135	0	0	0
A9030417	ONTARIO	CA		05/08/2009		192,323	0	0	0	0	0	0	6,283	6,283	0	0	0
A9030418	ONTARIO	CA		05/08/2009		93,222	0	0	0	0	0	0	3,308	3,308	0	0	0
B0081802	ONTARIO	CA		10/20/2010		176,286	0	0	0	0	0	0	4,610	4,610	0	0	0
B2051802	ONTARIO	CA		08/14/2012		1,352,078	0	0	0	0	0	0	36,394	36,394	0	0	0
B2072001	ONTARIO	CA		11/05/2012		1,019,815	0	0	0	0	0	0	26,947	26,947	0	0	0
B2121403	ONTARIO	CA		02/01/2013		1,338,961	0	0	0	0	0	0	35,284	35,284	0	0	0
B3032804	ONTARIO	CA		06/19/2013		780,018	0	0	0	0	0	0	20,716	20,716	0	0	0
B5030604	ONTARIO	CA		05/28/2015		1,810,776	0	0	0	0	0	0	42,211	42,211	0	0	0
B5060302	ONTARIO	CA		08/27/2015		410,662	0	0	0	0	0	0	8,619	8,619	0	0	0
B6020204	ONTARIO	CA		04/25/2016		0	0	0	0	0	0	0	659,041	659,041	0	0	0
A2060301	ORANGE	CA		07/25/2002		2,159,967	0	0	0	0	0	0	118,851	118,851	0	0	0
A4030910	ORANGE	CA		05/27/2004		483,449	0	0	0	0	0	0	27,114	27,114	0	0	0
A7040504	ORANGE	CA		06/07/2007		267,950	0	0	0	0	0	0	9,851	9,851	0	0	0
A9030601	ORANGE	CA		04/20/2009		2,094,878	0	0	0	0	0	0	116,392	116,392	0	0	0
B1052703	ORANGE	CA		07/28/2011		1,149,052	0	0	0	0	0	0	35,029	35,029	0	0	0
B1071901	ORANGE	CA		09/12/2011		4,315,392	0	0	0	0	0	0	69,331	69,331	0	0	0
B2030202	ORANGE	CA		05/01/2012		539,879	0	0	0	0	0	0	14,804	14,804	0	0	0
B4101006	OTAY MESA	CA		11/24/2014		413,530	0	0	0	0	0	0	21,123	21,123	0	0	0
B4101008	OTAY MESA	CA		11/24/2014		776,426	0	0	0	0	0	0	39,657	39,657	0	0	0
A6020801	OXNARD	CA		12/31/2006		124,256	0	0	0	0	0	0	19,552	19,552	0	0	0
A7020901	OXNARD	CA		05/03/2007		666,065	0	0	0	0	0	0	23,575	23,575	0	0	0
B0051203	OXNARD	CA		07/02/2010		979,463	0	0	0	0	0	0	16,006	16,006	0	0	0
B1110403	OXNARD	CA		02/09/2012		418,011	0	0	0	0	0	0	10,672	10,672	0	0	0
B3062008	OXNARD	CA		09/11/2013		1,480,693	0	0	0	0	0	0	37,430	37,430	0	0	0
B4042402	OXNARD	CA		07/15/2014		2,595,589	0	0	0	0	0	0	60,191	60,191	0	0	0
B4060903	OXNARD	CA		09/12/2014		567,287	0	0	0	0	0	0	13,599	13,599	0	0	0
B5070201	OXNARD	CA		09/25/2015		1,414,854	0	0	0	0	0	0	31,697	31,697	0	0	0
B5082004	OXNARD	CA		11/16/2015		1,109,250	0	0	0	0	0	0	24,577	24,577	0	0	0
A9042302	PACIFIC GROVE	CA		05/15/2009		1,046,102	0	0	0	0	0	0	37,566	37,566	0	0	0
B2081604	PACIFICA	CA		10/31/2012		568,869	0	0	0	0	0	0	15,359	15,359	0	0	0
B3032702	PACIFICA	CA		06/07/2013		366,429	0	0	0	0	0	0	9,752	9,752	0	0	0
B2092102	PACOIMA	CA		12/12/2012		518,944	0	0	0	0	0	0	19,740	19,740	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												
B3070502	PACOIMA	CA		12/02/2013		533,309	0	0	0	0	0	0	18,394	18,394	0	0	0
A7031411	PALM DESERT	CA		06/25/2007		950,050	0	0	0	0	0	0	58,594	58,594	0	0	0
A8082102	PALM DESERT	CA		10/30/2008		810,737	0	0	0	0	0	0	30,132	30,132	0	0	0
B1112304	PALM DESERT	CA		01/26/2012		539,350	0	0	0	0	0	0	9,879	9,879	0	0	0
B2011304	PALM DESERT	CA		03/07/2012		1,332,243	0	0	0	0	0	0	32,286	32,286	0	0	0
B2020302	PALM DESERT	CA		03/20/2012		424,221	0	0	0	0	0	0	28,750	28,750	0	0	0
B2020303	PALM DESERT	CA		03/20/2012		319,301	0	0	0	0	0	0	13,268	13,268	0	0	0
B6040402	PALM DESERT	CA		06/02/2016		0	0	0	0	0	0	0	161,876	161,876	0	0	0
A9052001	PALM SPRINGS	CA		07/29/2009		532,123	0	0	0	0	0	0	18,160	18,160	0	0	0
B5020510	PALM SPRINGS	CA		03/11/2015		964,549	0	0	0	0	0	0	24,252	24,252	0	0	0
A6071903	PALMDALE	CA		10/18/2006		366,479	0	0	0	0	0	0	13,307	13,307	0	0	0
B3060402	PALMDALE	CA		08/12/2013		1,324,832	0	0	0	0	0	0	48,162	48,162	0	0	0
B4121505	PALMDALE	CA		02/02/2015		1,090,991	0	0	0	0	0	0	26,305	26,305	0	0	0
B5013005	PALMDALE	CA		04/16/2015		445,050	0	0	0	0	0	0	15,646	15,646	0	0	0
B2012601	PALO ALTO	CA		03/01/2012		4,916,877	0	0	0	0	0	0	193,334	193,334	0	0	0
B2012601-1	PALO ALTO	CA		03/15/2016		0	0	0	0	0	0	0	669,233	669,233	0	0	0
B1062203	PANORAMA CITY	CA		09/15/2011		440,718	0	0	0	0	0	0	46,090	46,090	0	0	0
B2062701	PANORAMA CITY	CA		08/22/2012		4,923,425	0	0	0	0	0	0	132,489	132,489	0	0	0
A2082802	PASADENA	CA		11/20/2002		11,030	0	0	0	0	0	0	5,330	5,330	0	0	0
A5120801	PASADENA	CA		12/31/2006		279,535	0	0	0	0	0	0	46,115	46,115	0	0	0
A6090602	PASADENA	CA		11/16/2006		392,931	0	0	0	0	0	0	55,736	55,736	0	0	0
A8020811	PASADENA	CA		03/31/2008		1,608,845	0	0	0	0	0	0	62,729	62,729	0	0	0
B2031202	PASADENA	CA		05/21/2012		980,533	0	0	0	0	0	0	132,389	132,389	0	0	0
B3050305	PASADENA	CA		08/08/2013		1,425,653	0	0	0	0	0	0	35,676	35,676	0	0	0
B5071401	PASADENA	CA		09/25/2015		1,775,520	0	0	0	0	0	0	58,312	58,312	0	0	0
B5110501	PASADENA	CA		01/19/2016		0	0	0	0	0	0	0	714,321	714,321	0	0	0
A1111407	PASO ROBLES	CA		02/13/2002		85,261	0	0	0	0	0	0	72,901	72,901	0	0	0
A7013003	PASO ROBLES	CA		04/18/2007		620,646	0	0	0	0	0	0	22,408	22,408	0	0	0
A7081701	PASO ROBLES	CA		11/01/2007		303,969	0	0	0	0	0	0	10,010	10,010	0	0	0
A8012903	PASO ROBLES	CA		04/17/2008		232,844	0	0	0	0	0	0	6,536	6,536	0	0	0
A8012904	PASO ROBLES	CA		04/17/2008		232,844	0	0	0	0	0	0	6,536	6,536	0	0	0
B1031601	PASO ROBLES	CA		05/17/2011		1,385,087	0	0	0	0	0	0	56,477	56,477	0	0	0
B3012806	PASO ROBLES	CA		04/05/2013		426,516	0	0	0	0	0	0	11,458	11,458	0	0	0
B4112602	PASO ROBLES	CA		02/12/2015		342,053	0	0	0	0	0	0	7,970	7,970	0	0	0
B4112603	PASO ROBLES	CA		02/12/2015		536,005	0	0	0	0	0	0	12,489	12,489	0	0	0
B4112604	PASO ROBLES	CA		02/12/2015		408,742	0	0	0	0	0	0	9,525	9,525	0	0	0
B4112605	PASO ROBLES	CA		02/12/2015		372,982	0	0	0	0	0	0	8,693	8,693	0	0	0
B5102601	PASO ROBLES	CA		01/04/2016		0	0	0	0	0	0	0	2,634,532	2,634,532	0	0	0
B6070802	PASO ROBLES	CA		10/21/2016		0	0	0	0	0	0	0	936,787	936,787	0	0	0
A4040801	PERRIS	CA		07/01/2004		1,260,346	0	0	0	0	0	0	121,050	121,050	0	0	0
B0111801	PERRIS	CA		02/07/2011		1,303,326	0	0	0	0	0	0	49,828	49,828	0	0	0
B2040405	PERRIS	CA		06/12/2012		1,486,432	0	0	0	0	0	0	58,408	58,408	0	0	0
B2101503	PERRIS	CA		01/03/2013		363,550	0	0	0	0	0	0	13,413	13,413	0	0	0
B5092204	PERRIS	CA		01/07/2016		0	0	0	0	0	0	0	462,041	462,041	0	0	0
A4042403	PETALUMA	CA		07/01/2004		503,561	0	0	0	0	0	0	23,252	23,252	0	0	0
A4042403-1	PETALUMA	CA		04/29/2014		134,837	0	0	0	0	0	0	3,444	3,444	0	0	0
B4020301	PETALUMA	CA		05/05/2014		446,947	0	0	0	0	0	0	44,390	44,390	0	0	0
B4031204	PICO RIVERA	CA		01/29/2015		582,472	0	0	0	0	0	0	14,366	14,366	0	0	0
B3062002	PINOLE	CA		09/10/2013		431,739	0	0	0	0	0	0	10,236	10,236	0	0	0
B3112503	PISMO BEACH	CA		03/27/2014		356,594	0	0	0	0	0	0	8,421	8,421	0	0	0
B3061205	PITTSBURG	CA		09/27/2013		634,393	0	0	0	0	0	0	15,282	15,282	0	0	0
B4090401	PITTSBURG	CA		10/07/2014		782,489	0	0	0	0	0	0	18,969	18,969	0	0	0
A5060906	PLACENTIA	CA		09/02/2005		265,413	0	0	0	0	0	0	51,717	51,717	0	0	0
A7032702	PLACENTIA	CA		06/13/2007		877,472	0	0	0	0	0	0	34,875	34,875	0	0	0
B5081005	PLACENTIA	CA		11/12/2015		1,339,600	0	0	0	0	0	0	30,208	30,208	0	0	0
B6060305	PLACENTIA	CA		08/01/2016		0	0	0	0	0	0	0	957,625	957,625	0	0	0
A4081305	PLEASANT HILL	CA		11/22/2004		404,211	0	0	0	0	0	0	92,177	92,177	0	0	0
A3101705	PLEASANTON	CA		12/31/2006		460,205	0	0	0	0	0	0	22,482	22,482	0	0	0
A31017053	PLEASANTON	CA		12/01/2008		565,634	0	0	0	0	0	0	15,986	15,986	0	0	0
A4042407	PLEASANTON	CA		12/31/2006		332,351	0	0	0	0	0	0	15,343	15,343	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												
A4042407-1	PLEASANTON	CA		04/30/2014		85,956	0	0	0	0	0	0	2,197	2,197	0	0	0
B1110401	PLEASANTON	CA		01/18/2012		474,694	0	0	0	0	0	0	12,020	12,020	0	0	0
B5091702	POLLOCK PINES	CA		03/31/2016		0	0	0	0	0	0	0	178,195	178,195	0	0	0
A4042426	POMONA	CA		07/01/2004		437,908	0	0	0	0	0	0	20,223	20,223	0	0	0
A4042426-1	POMONA	CA		04/29/2014		105,951	0	0	0	0	0	0	2,701	2,701	0	0	0
A5120209	POMONA	CA		12/31/2006		587,933	0	(705)	0	0	(705)	0	39,761	39,761	0	0	0
A7101701	POMONA	CA		12/11/2007		1,181,842	0	0	0	0	0	0	49,244	49,244	0	0	0
A7111402	POMONA	CA		01/24/2008		337,740	0	0	0	0	0	0	7,414	7,414	0	0	0
B1080203	POMONA	CA		10/31/2011		1,410,842	0	0	0	0	0	0	34,864	34,864	0	0	0
B3032003	POMONA	CA		05/29/2013		418,385	0	0	0	0	0	0	11,001	11,001	0	0	0
B5092404	POMONA	CA		12/18/2015		5,825,000	0	0	0	0	0	0	1,447,599	1,447,599	0	0	0
A2091203	PORT HUENEME	CA		12/12/2002		304,781	0	0	0	0	0	0	34,465	34,465	0	0	0
A2102901	POWAY	CA		01/30/2003		642,955	0	0	0	0	0	0	78,422	78,422	0	0	0
A2102901-1	POWAY	CA		07/26/2012		235,021	0	0	0	0	0	0	28,665	28,665	0	0	0
B2041002	POWAY	CA		07/19/2012		709,054	0	0	0	0	0	0	19,479	19,479	0	0	0
B4060902	POWAY	CA		07/15/2014		587,535	0	0	0	0	0	0	14,970	14,970	0	0	0
B5050404	POWAY	CA		07/28/2015		677,207	0	0	0	0	0	0	33,367	33,367	0	0	0
B6022201	POWAY	CA		04/27/2016		0	0	0	0	0	0	0	263,353	263,353	0	0	0
B2031605	RAMONA	CA		05/30/2012		2,079,988	0	0	0	0	0	0	55,336	55,336	0	0	0
B2031607	RAMONA	CA		05/30/2012		358,622	0	0	0	0	0	0	9,540	9,540	0	0	0
B5022403	RAMONA	CA		05/08/2015		2,908,366	0	0	0	0	0	0	71,378	71,378	0	0	0
A3100602	RANCHO CORDOVA	CA		12/05/2003		565,682	0	0	0	0	0	0	57,163	57,163	0	0	0
A31006023	RANCHO CORDOVA	CA		08/29/2005		206,619	0	0	0	0	0	0	20,228	20,228	0	0	0
A6070706	RANCHO CORDOVA	CA		09/28/2006		315,582	0	0	0	0	0	0	13,216	13,216	0	0	0
A7042702	RANCHO CORDOVA	CA		06/06/2007		497,867	0	0	0	0	0	0	17,885	17,885	0	0	0
A8062302	RANCHO CORDOVA	CA		07/10/2008		958,898	0	0	0	0	0	0	37,241	37,241	0	0	0
B1082605	RANCHO CORDOVA	CA		11/07/2011		2,438,625	0	0	0	0	0	0	63,527	63,527	0	0	0
B2030604	RANCHO CORDOVA	CA		04/26/2012		1,701,746	0	0	0	0	0	0	115,057	115,057	0	0	0
B6050403	RANCHO CORDOVA	CA		06/30/2016		0	0	0	0	0	0	0	1,456,570	1,456,570	0	0	0
A3061001	RANCHO CUCAMONGA	CA		09/15/2003		1,449,680	0	0	0	0	0	0	160,093	160,093	0	0	0
A7101802	RANCHO CUCAMONGA	CA		01/04/2008		254,587	0	0	0	0	0	0	8,560	8,560	0	0	0
B0051401	RANCHO CUCAMONGA	CA		06/29/2010		575,728	0	0	0	0	0	0	13,076	13,076	0	0	0
B0111604	RANCHO CUCAMONGA	CA		01/24/2011		281,526	0	0	0	0	0	0	10,937	10,937	0	0	0
B4040703	RANCHO CUCAMONGA	CA		06/06/2014		363,534	0	0	0	0	0	0	12,494	12,494	0	0	0
B1080801	RANCHO DOMINGUEZ	CA		09/23/2011		1,267,812	0	0	0	0	0	0	33,468	33,468	0	0	0
B2012403	RANCHO DOMINGUEZ	CA		03/30/2012		1,132,935	0	0	0	0	0	0	31,445	31,445	0	0	0
A3070901	RANCHO MIRAGE	CA		11/25/2003		160,999	0	0	0	0	0	0	50,405	50,405	0	0	0
A7112101	RANCHO MIRAGE	CA		02/13/2008		436,964	0	0	0	0	0	0	14,913	14,913	0	0	0
A6041002	RANCHO SANTA MARGARITA	CA		12/31/2006		169,896	0	0	0	0	0	0	6,662	6,662	0	0	0
A7021501	RANCHO SANTA MARGARITA	CA		05/31/2007		435,300	0	0	0	0	0	0	12,304	12,304	0	0	0
A4041305	REDDING	CA		06/23/2004		716,672	0	0	0	0	0	0	184,807	184,807	0	0	0
B1082302	REDDING	CA		10/27/2011		317,550	0	0	0	0	0	0	12,303	12,303	0	0	0
B2083007	REDDING	CA		11/02/2012		1,366,163	0	0	0	0	0	0	35,550	35,550	0	0	0
B3052805	REDDING	CA		08/08/2013		346,427	0	0	0	0	0	0	8,672	8,672	0	0	0
A2091905	REDLANDS	CA		12/03/2002		481,408	0	0	0	0	0	0	55,340	55,340	0	0	0
A7082903	REDLANDS	CA		10/22/2007		228,011	0	0	0	0	0	0	7,482	7,482	0	0	0
B1030404	REDLANDS	CA		05/25/2011		1,811,342	0	0	0	0	0	0	45,001	45,001	0	0	0
A4020303	REDWOOD CITY	CA		04/15/2004		285,448	0	0	0	0	0	0	77,649	77,649	0	0	0
A5060802	REDWOOD CITY	CA		08/25/2005		179,444	0	0	0	0	0	0	8,775	8,775	0	0	0
A5060803	REDWOOD CITY	CA		08/25/2005		171,822	0	0	0	0	0	0	8,401	8,401	0	0	0
A5101205	REDWOOD CITY	CA		12/31/2006		99,596	0	0	0	0	0	0	4,680	4,680	0	0	0
A6121502	REDWOOD CITY	CA		02/08/2007		1,357,503	0	0	0	0	0	0	49,799	49,799	0	0	0
A7052407	REDWOOD CITY	CA		08/17/2007		290,606	0	0	0	0	0	0	35,472	35,472	0	0	0
A8012308	REDWOOD CITY	CA		04/01/2008		282,857	0	0	0	0	0	0	9,391	9,391	0	0	0
B1071402	REDWOOD CITY	CA		09/21/2011		1,032,234	0	0	0	0	0	0	26,456	26,456	0	0	0
B3011603	REDWOOD CITY	CA		03/07/2013		272,249	0	0	0	0	0	0	7,025	7,025	0	0	0
B3043004	REDWOOD CITY	CA		07/22/2013		228,745	0	0	0	0	0	0	5,765	5,765	0	0	0
B4111102	REDWOOD CITY	CA		01/08/2015		2,591,444	0	0	0	0	0	0	60,717	60,717	0	0	0
B5021305	REDWOOD CITY	CA		06/15/2015		1,569,350	0	0	0	0	0	0	38,975	38,975	0	0	0
B5040203	REDWOOD CITY	CA		06/30/2015		1,986,411	0	0	0	0	0	0	47,667	47,667	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				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												
B5061701	REDWOOD CITY	CA		08/31/2015		2,495,381	0	0	0	0	0	0	118,537	118,537	0	0	0
A8061601	RESEDA	CA		08/28/2008		480,830	0	0	0	0	0	0	9,399	9,399	0	0	0
B4100703	RIALTO	CA		12/05/2014		400,911	0	0	0	0	0	0	20,684	20,684	0	0	0
B4022403	RIDGECREST	CA		05/15/2014		1,852,591	0	0	0	0	0	0	42,505	42,505	0	0	0
16885	RIVERSIDE	CA		08/03/1992		39,234	0	0	0	0	0	0	25,957	25,957	0	0	0
A4040228	RIVERSIDE	CA		07/06/2004		292,818	0	0	0	0	0	0	26,304	26,304	0	0	0
A5072102	RIVERSIDE	CA		10/14/2005		343,417	0	0	0	0	0	0	26,147	26,147	0	0	0
A7010502	RIVERSIDE	CA		01/31/2008		368,384	0	0	0	0	0	0	12,310	12,310	0	0	0
A8061310	RIVERSIDE	CA		09/04/2008		1,413,085	0	0	0	0	0	0	26,500	26,500	0	0	0
B1020103	RIVERSIDE	CA		03/31/2011		2,176,775	0	0	0	0	0	0	56,498	56,498	0	0	0
B1020804	RIVERSIDE	CA		04/28/2011		258,051	0	0	0	0	0	0	6,462	6,462	0	0	0
B1102004	RIVERSIDE	CA		01/31/2012		2,019,967	0	0	0	0	0	0	54,302	54,302	0	0	0
B2022810	RIVERSIDE	CA		04/26/2012		307,565	0	0	0	0	0	0	7,993	7,993	0	0	0
B2031203	RIVERSIDE	CA		05/10/2012		396,581	0	0	0	0	0	0	9,932	9,932	0	0	0
B2061802	RIVERSIDE	CA		08/28/2012		498,028	0	0	0	0	0	0	19,505	19,505	0	0	0
B2070302	RIVERSIDE	CA		09/28/2012		1,498,246	0	0	0	0	0	0	40,698	40,698	0	0	0
B2090701	RIVERSIDE	CA		11/09/2012		806,185	0	0	0	0	0	0	29,046	29,046	0	0	0
B2101505	RIVERSIDE	CA		01/03/2013		311,597	0	0	0	0	0	0	11,503	11,503	0	0	0
B3031308	RIVERSIDE	CA		05/16/2013		1,078,133	0	0	0	0	0	0	28,355	28,355	0	0	0
B3062001	RIVERSIDE	CA		09/13/2013		433,861	0	0	0	0	0	0	10,621	10,621	0	0	0
B5040701	RIVERSIDE	CA		06/25/2015		14,139,608	0	0	0	0	0	0	327,745	327,745	0	0	0
B6031103	RIVERSIDE	CA		05/24/2016		0	0	0	0	0	0	0	332,415	332,415	0	0	0
B6031104	RIVERSIDE	CA		05/24/2016		0	0	0	0	0	0	0	850,980	850,980	0	0	0
B6050301	RIVERSIDE	CA		07/05/2016		0	0	0	0	0	0	0	136,900	136,900	0	0	0
A2122301	ROCKLIN	CA		02/28/2003		357,171	0	0	0	0	0	0	40,046	40,046	0	0	0
B0080602	ROCKLIN	CA		10/07/2010		110,571	0	0	0	0	0	0	5,376	5,376	0	0	0
B2102304	ROCKLIN	CA		12/20/2012		932,120	0	0	0	0	0	0	25,247	25,247	0	0	0
B2102305	ROCKLIN	CA		12/20/2012		1,265,028	0	0	0	0	0	0	34,261	34,261	0	0	0
A9020210	RODEO	CA		04/28/2009		826,852	0	0	0	0	0	0	23,865	23,865	0	0	0
A6121802	ROHNERT PARK	CA		02/28/2007		833,736	0	0	0	0	0	0	31,971	31,971	0	0	0
A6121803	ROHNERT PARK	CA		03/08/2007		1,325,847	0	0	0	0	0	0	50,441	50,441	0	0	0
A7040201	ROHNERT PARK	CA		06/12/2007		575,917	0	0	0	0	0	0	20,679	20,679	0	0	0
B0061802	ROSEMEAD	CA		09/16/2010		2,947,727	0	0	0	0	0	0	77,617	77,617	0	0	0
B1021805	ROSEMEAD	CA		05/09/2011		2,626,369	0	0	0	0	0	0	67,196	67,196	0	0	0
A3041703	ROSEVILLE	CA		07/03/2003		235,245	0	0	0	0	0	0	14,104	14,104	0	0	0
A3111403	ROSEVILLE	CA		01/26/2004		364,862	0	0	0	0	0	0	108,018	108,018	0	0	0
A4032503	ROSEVILLE	CA		06/03/2004		355,802	0	0	0	0	0	0	32,364	32,364	0	0	0
A4071603	ROSEVILLE	CA		10/04/2004		591,118	0	0	0	0	0	0	50,045	50,045	0	0	0
A7030111	ROSEVILLE	CA		04/30/2007		412,209	0	0	0	0	0	0	14,547	14,547	0	0	0
B2062804	ROSEVILLE	CA		08/31/2012		726,088	0	0	0	0	0	0	29,414	29,414	0	0	0
B3032102	ROSEVILLE	CA		06/04/2013		872,977	0	0	0	0	0	0	23,185	23,185	0	0	0
B3041204	ROSEVILLE	CA		07/02/2013		735,831	0	0	0	0	0	0	19,430	19,430	0	0	0
B5091101	ROSEVILLE	CA		11/30/2015		684,000	0	0	0	0	0	0	19,176	19,176	0	0	0
B6061702	ROSEVILLE	CA		10/07/2016		0	0	0	0	0	0	0	2,342,613	2,342,613	0	0	0
B1012402	ROSS	CA		03/29/2011		1,213,327	0	0	0	0	0	0	31,952	31,952	0	0	0
A7060104	ROWLAND HEIGHTS	CA		08/23/2007		1,285,871	0	0	0	0	0	0	47,971	47,971	0	0	0
B1030203	ROWLAND HEIGHTS	CA		06/16/2011		836,565	0	0	0	0	0	0	58,764	58,764	0	0	0
B6082501	ROWLAND HEIGHTS	CA		11/09/2016		0	0	0	0	0	0	0	349,388	349,388	0	0	0
B0051701	RUBIDOUX	CA		08/31/2010		2,594,622	0	0	0	0	0	0	90,417	90,417	0	0	0
B0051701-1	RUBIDOUX	CA		11/01/2016		0	0	0	0	0	0	0	440,000	440,000	0	0	0
A2081904	SACRAMENTO	CA		11/12/2002		1,225,141	0	0	0	0	0	0	47,480	47,480	0	0	0
A20819043	SACRAMENTO	CA		08/28/2008		1,578,001	0	0	0	0	0	0	90,748	90,748	0	0	0
A3061701	SACRAMENTO	CA		08/21/2003		866,111	0	0	0	0	0	0	91,340	91,340	0	0	0
A4061802	SACRAMENTO	CA		09/02/2004		351,784	0	0	0	0	0	0	83,708	83,708	0	0	0
A4122002	SACRAMENTO	CA		03/03/2005		1,626,799	0	0	0	0	0	0	110,251	110,251	0	0	0
A5122802	SACRAMENTO	CA		12/31/2006		185,963	0	0	0	0	0	0	13,152	13,152	0	0	0
A6053004	SACRAMENTO	CA		07/19/2006		1,342,230	0	0	0	0	0	0	43,591	43,591	0	0	0
A7031401	SACRAMENTO	CA		05/24/2007		288,612	0	0	0	0	0	0	10,578	10,578	0	0	0
A7052102	SACRAMENTO	CA		08/06/2007		741,166	0	0	0	0	0	0	29,683	29,683	0	0	0
A8020802	SACRAMENTO	CA		03/27/2008		157,084	0	0	0	0	0	0	17,441	17,441	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					
B1031702	SACRAMENTO	CA		05/24/2011		401,881	0	0	0	0	0	0	10,135	10,135	0	0	0
B1091405	SACRAMENTO	CA		11/29/2011		466,167	0	0	0	0	0	0	67,663	67,663	0	0	0
B2022301	SACRAMENTO	CA		05/04/2012		609,626	0	0	0	0	0	0	16,227	16,227	0	0	0
B2100502	SACRAMENTO	CA		03/19/2013		860,686	0	0	0	0	0	0	21,498	21,498	0	0	0
B2101803	SACRAMENTO	CA		01/10/2013		920,584	0	0	0	0	0	0	56,408	56,408	0	0	0
B2101804	SACRAMENTO	CA		01/10/2013		284,947	0	0	0	0	0	0	10,761	10,761	0	0	0
B3013011	SACRAMENTO	CA		04/15/2013		735,433	0	0	0	0	0	0	44,897	44,897	0	0	0
B3100702	SACRAMENTO	CA		12/18/2013		869,893	0	0	0	0	0	0	22,533	22,533	0	0	0
B4032701	SACRAMENTO	CA		05/28/2014		1,261,895	0	0	0	0	0	0	43,647	43,647	0	0	0
B4040704	SACRAMENTO	CA		06/12/2014		317,594	0	0	0	0	0	0	7,369	7,369	0	0	0
B4050102	SACRAMENTO	CA		07/31/2014		1,360,068	0	0	0	0	0	0	35,226	35,226	0	0	0
B4062304	SACRAMENTO	CA		09/02/2014		230,675	0	0	0	0	0	0	5,346	5,346	0	0	0
B5031701	SACRAMENTO	CA		07/01/2015		2,052,563	0	0	0	0	0	0	35,299	35,299	0	0	0
B5050805	SACRAMENTO	CA		07/22/2015		321,826	0	0	0	0	0	0	15,414	15,414	0	0	0
B5051902	SACRAMENTO	CA		10/16/2015		302,219	0	0	0	0	0	0	6,384	6,384	0	0	0
B5052803	SACRAMENTO	CA		08/10/2015		1,472,317	0	0	0	0	0	0	43,056	43,056	0	0	0
B5082701	SACRAMENTO	CA		12/01/2015		4,520,000	0	0	0	0	0	0	1,142,398	1,142,398	0	0	0
B5083102	SACRAMENTO	CA		12/31/2015		1,200,000	0	0	0	0	0	0	310,489	310,489	0	0	0
B6030702	SACRAMENTO	CA		05/10/2016		0	0	0	0	0	0	0	239,203	239,203	0	0	0
B6030703	SACRAMENTO	CA		05/10/2016		0	0	0	0	0	0	0	478,406	478,406	0	0	0
B6030704	SACRAMENTO	CA		05/10/2016		0	0	0	0	0	0	0	1,129,569	1,129,569	0	0	0
B6040803	SACRAMENTO	CA		05/26/2016		0	0	0	0	0	0	0	903,152	903,152	0	0	0
B6040805	SACRAMENTO	CA		05/26/2016		0	0	0	0	0	0	0	584,393	584,393	0	0	0
B6040806	SACRAMENTO	CA		05/26/2016		0	0	0	0	0	0	0	345,322	345,322	0	0	0
B6040807	SACRAMENTO	CA		05/26/2016		0	0	0	0	0	0	0	478,138	478,138	0	0	0
B6040808	SACRAMENTO	CA		05/26/2016		0	0	0	0	0	0	0	2,071,930	2,071,930	0	0	0
B6040809	SACRAMENTO	CA		05/26/2016		0	0	0	0	0	0	0	285,558	285,558	0	0	0
B6041806	SACRAMENTO	CA		05/26/2016		0	0	0	0	0	0	0	458,219	458,219	0	0	0
A5081801	SALINAS	CA		11/07/2005		1,825,251	0	0	0	0	0	0	86,357	86,357	0	0	0
A6062105	SALINAS	CA		10/20/2006		1,495,391	0	0	0	0	0	0	56,410	56,410	0	0	0
A9022406	SALINAS	CA		05/05/2009		357,289	0	0	0	0	0	0	13,160	13,160	0	0	0
B1092202	SALINAS	CA		12/29/2011		580,750	0	0	0	0	0	0	14,817	14,817	0	0	0
B3032703	SALINAS	CA		06/10/2013		451,358	0	0	0	0	0	0	11,433	11,433	0	0	0
B5110604	SALINAS	CA		01/28/2016		0	0	0	0	0	0	0	1,009,084	1,009,084	0	0	0
A2032202	SAN BERNARDINO	CA		06/27/2002		253,320	0	0	0	0	0	0	31,995	31,995	0	0	0
A7010503	SAN BERNARDINO	CA		03/22/2007		614,869	0	0	0	0	0	0	22,880	22,880	0	0	0
A7042402	SAN BERNARDINO	CA		06/28/2007		260,392	0	0	0	0	0	0	15,938	15,938	0	0	0
A7051602	SAN BERNARDINO	CA		07/25/2007		781,108	0	0	0	0	0	0	37,722	37,722	0	0	0
B0020903	SAN BERNARDINO	CA		03/31/2010		810,361	0	0	0	0	0	0	167,337	167,337	0	0	0
B0030201	SAN BERNARDINO	CA		04/30/2010		801,356	0	0	0	0	0	0	25,089	25,089	0	0	0
B0112902	SAN BERNARDINO	CA		02/09/2011		602,339	0	0	0	0	0	0	43,333	43,333	0	0	0
B1110801	SAN BERNARDINO	CA		12/30/2011		605,476	0	0	0	0	0	0	15,670	15,670	0	0	0
B2032102	SAN BERNARDINO	CA		05/24/2012		1,143,482	0	0	0	0	0	0	29,519	29,519	0	0	0
B2061808	SAN BERNARDINO	CA		08/15/2012		669,735	0	0	0	0	0	0	42,347	42,347	0	0	0
B3030112	SAN BERNARDINO	CA		05/08/2013		1,189,547	0	0	0	0	0	0	31,779	31,779	0	0	0
B3040103	SAN BERNARDINO	CA		06/24/2013		2,396,051	0	0	0	0	0	0	130,946	130,946	0	0	0
B5040606	SAN BERNARDINO	CA		07/08/2015		731,604	0	0	0	0	0	0	24,658	24,658	0	0	0
A8112401	SAN BUENAVENTURA	CA		01/27/2009		1,449,362	0	0	0	0	0	0	50,774	50,774	0	0	0
A9021802	SAN BUENAVENTURA	CA		04/23/2009		173,067	0	0	0	0	0	0	15,670	15,670	0	0	0
A9021803	SAN BUENAVENTURA	CA		04/23/2009		121,397	0	0	0	0	0	0	10,994	10,994	0	0	0
A8072901	SAN CARLOS	CA		10/09/2008		700,686	0	0	0	0	0	0	18,183	18,183	0	0	0
B0032903	SAN CARLOS	CA		06/22/2010		232,443	0	0	0	0	0	0	5,754	5,754	0	0	0
B5080601	SAN CARLOS	CA		10/22/2015		217,865	0	0	0	0	0	0	18,487	18,487	0	0	0
A4031209	SAN CLEMENTE	CA		06/10/2004		171,587	0	0	0	0	0	0	44,401	44,401	0	0	0
B1033005	SAN CLEMENTE	CA		05/26/2011		975,485	0	0	0	0	0	0	24,597	24,597	0	0	0
B1081702	SAN CLEMENTE	CA		10/25/2011		867,378	0	0	0	0	0	0	35,075	35,075	0	0	0
B6021602	SAN CLEMENTE	CA		04/18/2016		0	0	0	0	0	0	0	675,515	675,515	0	0	0
A1111606	SAN DIEGO	CA		01/29/2002		232,311	0	0	0	0	0	0	32,210	32,210	0	0	0
A2030506	SAN DIEGO	CA		08/01/2002		463,456	0	0	0	0	0	0	60,318	60,318	0	0	0
A2061401	SAN DIEGO	CA		09/03/2002		307,029	0	0	0	0	0	0	19,864	19,864	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				
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
A2061402	SAN DIEGO	CA		09/03/2002		340,494	0	0	0	0	0	0	22,025	22,025	0	0	0
A2071802	SAN DIEGO	CA		09/24/2002		260,156	0	0	0	0	0	0	32,760	32,760	0	0	0
A2091904	SAN DIEGO	CA		12/12/2002		57,924	0	0	0	0	0	0	26,886	26,886	0	0	0
A2100204	SAN DIEGO	CA		12/05/2002		160,604	0	0	0	0	0	0	19,700	19,700	0	0	0
A3021006	SAN DIEGO	CA		04/23/2003		93,862	0	0	0	0	0	0	37,170	37,170	0	0	0
A3030403	SAN DIEGO	CA		04/30/2003		704,943	0	0	0	0	0	0	82,969	82,969	0	0	0
A3040405	SAN DIEGO	CA		06/16/2003		644,075	0	0	0	0	0	0	67,653	67,653	0	0	0
A4040217	SAN DIEGO	CA		06/29/2004		960,801	0	0	0	0	0	0	254,463	254,463	0	0	0
A4042401	SAN DIEGO	CA		07/01/2004		515,472	0	0	0	0	0	0	264,718	264,718	0	0	0
A4042401-1	SAN DIEGO	CA		04/29/2014		149,290	0	0	0	0	0	0	75,095	75,095	0	0	0
A4102301	SAN DIEGO	CA		01/31/2005		471,381	0	0	0	0	0	0	21,798	21,798	0	0	0
A7040405	SAN DIEGO	CA		06/11/2007		373,170	0	0	0	0	0	0	13,286	13,286	0	0	0
A7042004	SAN DIEGO	CA		07/31/2007		189,883	0	0	0	0	0	0	6,694	6,694	0	0	0
A7102402	SAN DIEGO	CA		03/10/2008		356,309	0	0	0	0	0	0	7,586	7,586	0	0	0
A8022701	SAN DIEGO	CA		05/29/2008		1,348,875	0	0	0	0	0	0	29,249	29,249	0	0	0
A9030410	SAN DIEGO	CA		04/30/2009		1,075,747	0	0	0	0	0	0	48,815	48,815	0	0	0
A9030410-1	SAN DIEGO	CA		04/29/2016		0	0	0	0	0	0	0	107,854	107,854	0	0	0
A9060501	SAN DIEGO	CA		07/29/2009		106,013	0	0	0	0	0	0	3,439	3,439	0	0	0
B0022601	SAN DIEGO	CA		04/26/2010		750,021	0	0	0	0	0	0	67,693	67,693	0	0	0
B0032607	SAN DIEGO	CA		05/03/2010		2,903,565	0	0	0	0	0	0	97,772	97,772	0	0	0
B0040602	SAN DIEGO	CA		06/23/2010		1,164,580	0	0	0	0	0	0	44,423	44,423	0	0	0
B0050706	SAN DIEGO	CA		07/01/2010		702,582	0	0	0	0	0	0	54,020	54,020	0	0	0
B0061701	SAN DIEGO	CA		09/07/2010		211,246	0	0	0	0	0	0	6,776	6,776	0	0	0
B0062806	SAN DIEGO	CA		09/10/2010		1,567,609	0	0	0	0	0	0	128,158	128,158	0	0	0
B0063005	SAN DIEGO	CA		09/14/2010		1,361,020	0	0	0	0	0	0	36,865	36,865	0	0	0
B0080201	SAN DIEGO	CA		09/29/2010		893,718	0	0	0	0	0	0	24,555	24,555	0	0	0
B0082405	SAN DIEGO	CA		11/15/2010		2,113,136	0	0	0	0	0	0	57,236	57,236	0	0	0
B0120807	SAN DIEGO	CA		02/09/2011		737,299	0	0	0	0	0	0	19,549	19,549	0	0	0
B1010301	SAN DIEGO	CA		04/11/2011		339,605	0	0	0	0	0	0	8,753	8,753	0	0	0
B1020802	SAN DIEGO	CA		04/15/2011		322,200	0	0	0	0	0	0	52,519	52,519	0	0	0
B1030201	SAN DIEGO	CA		05/26/2011		2,876,156	0	0	0	0	0	0	71,465	71,465	0	0	0
B1040402	SAN DIEGO	CA		06/13/2011		2,110,999	0	0	0	0	0	0	68,995	68,995	0	0	0
B1040704	SAN DIEGO	CA		06/30/2011		376,909	0	0	0	0	0	0	58,957	58,957	0	0	0
B1052302	SAN DIEGO	CA		08/25/2011		886,556	0	0	0	0	0	0	60,166	60,166	0	0	0
B1082504	SAN DIEGO	CA		11/21/2011		328,775	0	0	0	0	0	0	8,565	8,565	0	0	0
B1082903	SAN DIEGO	CA		11/07/2011		740,973	0	0	0	0	0	0	107,912	107,912	0	0	0
B1101102	SAN DIEGO	CA		12/01/2011		2,254,407	0	0	0	0	0	0	91,704	91,704	0	0	0
B2012002	SAN DIEGO	CA		03/21/2012		1,352,189	0	0	0	0	0	0	37,538	37,538	0	0	0
B2022708	SAN DIEGO	CA		05/14/2012		3,223,156	0	0	0	0	0	0	87,036	87,036	0	0	0
B2040907	SAN DIEGO	CA		10/25/2012		1,058,739	0	0	0	0	0	0	27,292	27,292	0	0	0
B2051603	SAN DIEGO	CA		07/27/2012		434,368	0	0	0	0	0	0	28,706	28,706	0	0	0
B2070303	SAN DIEGO	CA		08/17/2012		1,300,637	0	0	0	0	0	0	35,011	35,011	0	0	0
B2071002	SAN DIEGO	CA		09/28/2012		1,424,260	0	0	0	0	0	0	93,977	93,977	0	0	0
B2082904	SAN DIEGO	CA		11/13/2012		1,791,093	0	0	0	0	0	0	48,798	48,798	0	0	0
B2091405	SAN DIEGO	CA		12/05/2012		475,972	0	0	0	0	0	0	9,207	9,207	0	0	0
B2112901	SAN DIEGO	CA		02/12/2013		1,110,841	0	0	0	0	0	0	29,729	29,729	0	0	0
B3010806	SAN DIEGO	CA		04/05/2013		923,827	0	0	0	0	0	0	17,156	17,156	0	0	0
B3012809	SAN DIEGO	CA		04/05/2013		900,400	0	0	0	0	0	0	24,192	24,192	0	0	0
B3031302	SAN DIEGO	CA		06/05/2013		723,839	0	0	0	0	0	0	19,529	19,529	0	0	0
B3031809	SAN DIEGO	CA		06/28/2013		988,397	0	0	0	0	0	0	25,838	25,838	0	0	0
B3041102	SAN DIEGO	CA		06/19/2013		925,852	0	0	0	0	0	0	54,226	54,226	0	0	0
B3041604	SAN DIEGO	CA		08/01/2013		386,441	0	0	0	0	0	0	43,409	43,409	0	0	0
B3041706	SAN DIEGO	CA		07/15/2013		698,951	0	0	0	0	0	0	18,168	18,168	0	0	0
B3060603	SAN DIEGO	CA		08/21/2013		1,384,475	0	0	0	0	0	0	35,211	35,211	0	0	0
B3060604	SAN DIEGO	CA		09/04/2013		521,850	0	0	0	0	0	0	19,761	19,761	0	0	0
B3061301	SAN DIEGO	CA		08/29/2013		2,007,509	0	0	0	0	0	0	51,045	51,045	0	0	0
B3062108	SAN DIEGO	CA		09/11/2013		556,838	0	0	0	0	0	0	14,078	14,078	0	0	0
B3082004	SAN DIEGO	CA		11/12/2013		468,648	0	0	0	0	0	0	10,618	10,618	0	0	0
B3101002	SAN DIEGO	CA		01/08/2014		224,575	0	0	0	0	0	0	5,551	5,551	0	0	0
B3112702	SAN DIEGO	CA		02/24/2014		127,605	0	0	0	0	0	0	2,983	2,983	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												
B3122603	SAN DIEGO	CA		03/18/2014		244,382	0	0	0	0	0	0	4,108	4,108	0	0	0
B4012902	SAN DIEGO	CA		04/01/2014		404,584	0	0	0	0	0	0	9,185	9,185	0	0	0
B4082601	SAN DIEGO	CA		12/19/2014		1,284,795	0	0	0	0	0	0	30,278	30,278	0	0	0
B4082604	SAN DIEGO	CA		10/14/2014		998,836	0	0	0	0	0	0	23,404	23,404	0	0	0
B4091703	SAN DIEGO	CA		01/06/2015		985,134	0	0	0	0	0	0	16,025	16,025	0	0	0
B5011302	SAN DIEGO	CA		04/30/2015		326,992	0	0	0	0	0	0	7,277	7,277	0	0	0
B5011306	SAN DIEGO	CA		04/01/2015		438,252	0	0	0	0	0	0	9,755	9,755	0	0	0
B5012302	SAN DIEGO	CA		03/16/2015		624,091	0	0	0	0	0	0	22,344	22,344	0	0	0
B5020503	SAN DIEGO	CA		03/20/2015		301,360	0	0	0	0	0	0	10,280	10,280	0	0	0
B5020505	SAN DIEGO	CA		03/30/2015		441,397	0	0	0	0	0	0	11,206	11,206	0	0	0
B5021713	SAN DIEGO	CA		06/12/2015		487,073	0	0	0	0	0	0	11,494	11,494	0	0	0
B5051904	SAN DIEGO	CA		08/10/2015		972,174	0	0	0	0	0	0	23,483	23,483	0	0	0
B5081205	SAN DIEGO	CA		11/05/2015		570,000	0	0	0	0	0	0	47,036	47,036	0	0	0
B5082005	SAN DIEGO	CA		11/12/2015		1,254,000	0	0	0	0	0	0	27,290	27,290	0	0	0
B5100101	SAN DIEGO	CA		01/11/2016		0	0	0	0	0	0	0	448,481	448,481	0	0	0
B5100605	SAN DIEGO	CA		01/04/2016		0	0	0	0	0	0	0	284,042	284,042	0	0	0
B6020901	SAN DIEGO	CA		04/28/2016		0	0	0	0	0	0	0	2,985,655	2,985,655	0	0	0
B6061302	SAN DIEGO	CA		09/23/2016		0	0	0	0	0	0	0	627,106	627,106	0	0	0
B3061206	SAN DIMAS	CA		09/25/2013		989,661	0	0	0	0	0	0	23,836	23,836	0	0	0
B4042202	SAN DIMAS	CA		07/11/2014		1,855,311	0	0	0	0	0	0	31,807	31,807	0	0	0
A7090402	SAN FERNANDO	CA		11/28/2007		464,160	0	0	0	0	0	0	15,651	15,651	0	0	0
A9020303	SAN FERNANDO	CA		05/06/2009		1,125,066	0	0	0	0	0	0	35,870	35,870	0	0	0
B0061102	SAN FERNANDO	CA		08/11/2010		1,083,442	0	0	0	0	0	0	46,223	46,223	0	0	0
B3103001	SAN FERNANDO	CA		01/16/2014		814,799	0	0	0	0	0	0	24,364	24,364	0	0	0
B5082103	SAN FERNANDO	CA		11/09/2015		1,249,440	0	0	0	0	0	0	27,680	27,680	0	0	0
A3050201	SAN FRANCISCO	CA		07/30/2003		522,920	0	0	0	0	0	0	185,835	185,835	0	0	0
A4042423	SAN FRANCISCO	CA		07/01/2004		634,975	0	0	0	0	0	0	29,303	29,303	0	0	0
A4042423-1	SAN FRANCISCO	CA		04/30/2014		163,743	0	0	0	0	0	0	4,174	4,174	0	0	0
A4073004	SAN FRANCISCO	CA		10/28/2004		437,043	0	0	0	0	0	0	102,050	102,050	0	0	0
A7040601	SAN FRANCISCO	CA		06/11/2007		667,962	0	0	0	0	0	0	23,450	23,450	0	0	0
A7080908	SAN FRANCISCO	CA		12/10/2007		271,405	0	0	0	0	0	0	5,708	5,708	0	0	0
A9042703	SAN FRANCISCO	CA		07/07/2009		179,591	0	0	0	0	0	0	43,824	43,824	0	0	0
B0081801	SAN FRANCISCO	CA		11/09/2010		582,635	0	0	0	0	0	0	103,558	103,558	0	0	0
B1020406	SAN FRANCISCO	CA		04/15/2011		526,108	0	0	0	0	0	0	20,747	20,747	0	0	0
B1090704	SAN FRANCISCO	CA		11/17/2011		528,944	0	0	0	0	0	0	12,980	12,980	0	0	0
B2050901	SAN FRANCISCO	CA		07/26/2012		852,516	0	0	0	0	0	0	16,303	16,303	0	0	0
B2062803	SAN FRANCISCO	CA		08/16/2012		1,120,608	0	0	0	0	0	0	32,743	32,743	0	0	0
B2083003	SAN FRANCISCO	CA		12/18/2012		334,070	0	0	0	0	0	0	8,641	8,641	0	0	0
B3011605	SAN FRANCISCO	CA		03/28/2013		1,143,338	0	0	0	0	0	0	69,330	69,330	0	0	0
B3080202	SAN FRANCISCO	CA		11/05/2013		844,814	0	0	0	0	0	0	18,505	18,505	0	0	0
B3122005	SAN FRANCISCO	CA		02/19/2014		600,061	0	0	0	0	0	0	15,468	15,468	0	0	0
B4120102	SAN FRANCISCO	CA		01/26/2015		683,934	0	0	0	0	0	0	14,201	14,201	0	0	0
B5021304	SAN FRANCISCO	CA		03/30/2015		2,139,877	0	0	0	0	0	0	52,198	52,198	0	0	0
B5050407	SAN FRANCISCO	CA		11/30/2015		3,420,000	0	0	0	0	0	0	75,768	75,768	0	0	0
B5080504	SAN FRANCISCO	CA		12/22/2015		9,300,000	0	0	0	0	0	0	2,496,418	2,496,418	0	0	0
B5082101	SAN FRANCISCO	CA		11/20/2015		1,596,000	0	0	0	0	0	0	35,361	35,361	0	0	0
B5100901	SAN FRANCISCO	CA		12/11/2015		1,900,000	0	0	0	0	0	0	1,559,224	1,559,224	0	0	0
B6030306	SAN FRANCISCO	CA		05/12/2016		0	0	0	0	0	0	0	3,058,203	3,058,203	0	0	0
B6030307	SAN FRANCISCO	CA		05/12/2016		0	0	0	0	0	0	0	1,271,705	1,271,705	0	0	0
B6030308	SAN FRANCISCO	CA		05/12/2016		0	0	0	0	0	0	0	708,981	708,981	0	0	0
A7071102	SAN GABRIEL	CA		08/16/2007		1,127,321	0	0	0	0	0	0	24,004	24,004	0	0	0
B2042602	SAN GABRIEL	CA		06/26/2012		766,142	0	0	0	0	0	0	21,194	21,194	0	0	0
A7021505	SAN JACINTO	CA		05/08/2007		518,064	0	0	0	0	0	0	18,637	18,637	0	0	0
B2030101	SAN JACINTO	CA		04/10/2012		200,198	0	0	0	0	0	0	5,201	5,201	0	0	0
A2050701	SAN JOSE	CA		07/31/2002		14,365	0	0	0	0	0	0	8,494	8,494	0	0	0
A2062001	SAN JOSE	CA		09/03/2002		2,962,360	0	0	0	0	0	0	198,676	198,676	0	0	0
A2073005	SAN JOSE	CA		10/01/2002		1,200,324	0	0	0	0	0	0	79,780	79,780	0	0	0
A2120602	SAN JOSE	CA		02/26/2003		427,472	0	0	0	0	0	0	14,875	14,875	0	0	0
A21206023	SAN JOSE	CA		03/21/2007		694,153	0	0	0	0	0	0	24,417	24,417	0	0	0
A3031301	SAN JOSE	CA		06/02/2003		255,521	0	0	0	0	0	0	16,336	16,336	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					
A3060203	SAN JOSE	CA		12/31/2006		46,084	0	0	0	0	0	0	16,996	16,996	0	0	0
A5060701	SAN JOSE	CA		08/24/2005		151,713	0	0	0	0	0	0	28,904	28,904	0	0	0
A5072807	SAN JOSE	CA		10/20/2005		2,187,248	0	0	0	0	0	0	53,363	53,363	0	0	0
A5112202	SAN JOSE	CA		02/16/2006		487,057	0	0	0	0	0	0	22,726	22,726	0	0	0
A5112205	SAN JOSE	CA		02/22/2006		516,290	0	0	0	0	0	0	24,089	24,089	0	0	0
A6011002	SAN JOSE	CA		12/31/2006		169,851	0	0	0	0	0	0	12,513	12,513	0	0	0
A6051601	SAN JOSE	CA		12/31/2006		544,496	0	0	0	0	0	0	35,609	35,609	0	0	0
A6072401	SAN JOSE	CA		09/14/2006		231,822	0	0	0	0	0	0	33,899	33,899	0	0	0
A6082803	SAN JOSE	CA		11/29/2006		387,183	0	0	0	0	0	0	14,318	14,318	0	0	0
A7030109	SAN JOSE	CA		05/02/2007		541,156	0	0	0	0	0	0	19,158	19,158	0	0	0
A7042303	SAN JOSE	CA		07/17/2007		136,105	0	0	0	0	0	0	16,941	16,941	0	0	0
A7052401	SAN JOSE	CA		08/01/2007		920,863	0	0	0	0	0	0	32,177	32,177	0	0	0
A7052405	SAN JOSE	CA		07/05/2007		1,234,069	0	0	0	0	0	0	27,237	27,237	0	0	0
A7112003	SAN JOSE	CA		01/04/2008		551,272	0	0	0	0	0	0	12,087	12,087	0	0	0
A7113003	SAN JOSE	CA		02/13/2008		45,635	0	0	0	0	0	0	18,599	18,599	0	0	0
A7120501	SAN JOSE	CA		02/14/2008		411,868	0	0	0	0	0	0	8,971	8,971	0	0	0
A8021407	SAN JOSE	CA		04/25/2008		734,060	0	0	0	0	0	0	24,672	24,672	0	0	0
A8082601	SAN JOSE	CA		10/23/2008		122,060	0	0	0	0	0	0	39,323	39,323	0	0	0
A8091803	SAN JOSE	CA		11/17/2008		774,577	0	0	0	0	0	0	14,834	14,834	0	0	0
A9112003	SAN JOSE	CA		01/04/2010		1,505,547	0	0	0	0	0	0	53,349	53,349	0	0	0
B0050707	SAN JOSE	CA		07/29/2010		243,009	0	0	0	0	0	0	5,797	5,797	0	0	0
B0051901	SAN JOSE	CA		07/29/2010		828,569	0	0	0	0	0	0	20,922	20,922	0	0	0
B0090704	SAN JOSE	CA		11/18/2010		315,133	0	0	0	0	0	0	22,707	22,707	0	0	0
B0110806	SAN JOSE	CA		01/12/2011		749,505	0	0	0	0	0	0	19,309	19,309	0	0	0
B1021801	SAN JOSE	CA		04/19/2011		734,348	0	0	0	0	0	0	21,381	21,381	0	0	0
B1031004	SAN JOSE	CA		05/05/2011		329,630	0	0	0	0	0	0	8,558	8,558	0	0	0
B1101803	SAN JOSE	CA		01/05/2012		423,675	0	0	0	0	0	0	10,566	10,566	0	0	0
B2031606	SAN JOSE	CA		05/11/2012		638,266	0	0	0	0	0	0	24,447	24,447	0	0	0
B2031606-1	SAN JOSE	CA		10/26/2016		0	0	0	0	0	0	0	368,205	368,205	0	0	0
B2032802	SAN JOSE	CA		05/14/2012		846,234	0	0	0	0	0	0	22,851	22,851	0	0	0
B2050401	SAN JOSE	CA		06/29/2012		1,454,013	0	0	0	0	0	0	58,430	58,430	0	0	0
B2051703	SAN JOSE	CA		07/23/2012		1,082,628	0	0	0	0	0	0	21,099	21,099	0	0	0
B2052401	SAN JOSE	CA		08/13/2012		3,045,565	0	0	0	0	0	0	83,214	83,214	0	0	0
B2082201	SAN JOSE	CA		11/20/2012		911,271	0	0	0	0	0	0	33,346	33,346	0	0	0
B2082802	SAN JOSE	CA		12/06/2012		4,137,808	0	0	0	0	0	0	110,355	110,355	0	0	0
B2082902	SAN JOSE	CA		11/20/2012		2,836,827	0	0	0	0	0	0	74,953	74,953	0	0	0
B2082905	SAN JOSE	CA		11/01/2012		3,372,312	0	0	0	0	0	0	87,734	87,734	0	0	0
B2121210	SAN JOSE	CA		03/07/2013		885,020	0	0	0	0	0	0	54,934	54,934	0	0	0
B3011004	SAN JOSE	CA		02/27/2013		1,675,464	0	0	0	0	0	0	47,509	47,509	0	0	0
B3012302	SAN JOSE	CA		03/18/2013		938,561	0	0	0	0	0	0	25,763	25,763	0	0	0
B3041103	SAN JOSE	CA		07/30/2013		3,238,452	0	0	0	0	0	0	85,494	85,494	0	0	0
B3053001	SAN JOSE	CA		07/31/2013		720,420	0	0	0	0	0	0	26,695	26,695	0	0	0
B3060401	SAN JOSE	CA		08/08/2013		377,795	0	0	0	0	0	0	14,407	14,407	0	0	0
B4032003	SAN JOSE	CA		06/20/2014		4,954,842	0	0	0	0	0	0	108,986	108,986	0	0	0
B4040401	SAN JOSE	CA		06/03/2014		1,757,081	0	0	0	0	0	0	41,440	41,440	0	0	0
B4121202	SAN JOSE	CA		02/12/2015		285,323	0	0	0	0	0	0	9,665	9,665	0	0	0
B5021709	SAN JOSE	CA		06/11/2015		3,069,648	0	0	0	0	0	0	74,938	74,938	0	0	0
B5080402	SAN JOSE	CA		11/06/2015		1,620,000	0	0	0	0	0	0	36,534	36,534	0	0	0
B6082602	SAN JOSE	CA		11/16/2016		0	0	0	0	0	0	0	4,126,100	4,126,100	0	0	0
A3042701	SAN JUAN CAPISTRANO	CA		06/25/2003		518,983	0	(1,648)	0	0	(1,648)	0	250,003	250,003	0	0	0
B1032501	SAN JUAN CAPISTRANO	CA		05/26/2011		693,065	0	0	0	0	0	0	17,734	17,734	0	0	0
B3013008	SAN JUAN CAPISTRANO	CA		04/30/2013		1,172,562	0	0	0	0	0	0	43,336	43,336	0	0	0
A3050902	SAN LEANDRO	CA		09/11/2003		427,704	0	0	0	0	0	0	142,778	142,778	0	0	0
A3063001	SAN LEANDRO	CA		09/15/2003		384,099	0	0	0	0	0	0	20,170	20,170	0	0	0
A7052503	SAN LEANDRO	CA		08/07/2007		923,601	0	0	0	0	0	0	31,908	31,908	0	0	0
A7072001	SAN LEANDRO	CA		09/28/2007		148,588	0	0	0	0	0	0	4,925	4,925	0	0	0
B1112104	SAN LEANDRO	CA		02/29/2012		685,092	0	0	0	0	0	0	45,268	45,268	0	0	0
A2082605	SAN LUIS OBISPO	CA		12/16/2002		229,122	0	0	0	0	0	0	12,645	12,645	0	0	0
A4040216	SAN LUIS OBISPO	CA		02/23/2005		1,203,535	0	0	0	0	0	0	96,479	96,479	0	0	0
A5113004	SAN LUIS OBISPO	CA		12/31/2006		201,321	0	0	0	0	0	0	15,315	15,315	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												
A6072101	SAN LUIS OBISPO	CA		09/26/2006		634,800	0	0	0	0	0	0	24,157	24,157	0	0	0
A7010201	SAN LUIS OBISPO	CA		02/08/2007		1,400,658	0	0	0	0	0	0	51,382	51,382	0	0	0
A7011907	SAN LUIS OBISPO	CA		05/14/2007		2,465,623	0	0	0	0	0	0	55,366	55,366	0	0	0
A7012204	SAN LUIS OBISPO	CA		03/22/2007		406,142	0	0	0	0	0	0	16,150	16,150	0	0	0
A7030202	SAN LUIS OBISPO	CA		06/21/2007		1,234,581	0	0	0	0	0	0	47,988	47,988	0	0	0
A7032105	SAN LUIS OBISPO	CA		06/27/2007		1,764,657	0	0	0	0	0	0	33,899	33,899	0	0	0
A7032701	SAN LUIS OBISPO	CA		06/14/2007		2,568,284	0	0	0	0	0	0	49,505	49,505	0	0	0
A7042503	SAN LUIS OBISPO	CA		06/26/2007		905,239	0	0	0	0	0	0	32,143	32,143	0	0	0
A7052201	SAN LUIS OBISPO	CA		08/09/2007		263,120	0	0	0	0	0	0	8,995	8,995	0	0	0
A7052402	SAN LUIS OBISPO	CA		08/30/2007		1,884,409	0	0	0	0	0	0	41,428	41,428	0	0	0
A7081003	SAN LUIS OBISPO	CA		10/19/2007		951,786	0	0	0	0	0	0	38,430	38,430	0	0	0
A7081004	SAN LUIS OBISPO	CA		10/31/2007		634,524	0	0	0	0	0	0	25,618	25,618	0	0	0
A7081602	SAN LUIS OBISPO	CA		11/01/2007		409,325	0	0	0	0	0	0	8,502	8,502	0	0	0
A7092002	SAN LUIS OBISPO	CA		12/06/2007		443,759	0	0	0	0	0	0	14,847	14,847	0	0	0
A7122104	SAN LUIS OBISPO	CA		03/25/2008		265,928	0	0	0	0	0	0	8,898	8,898	0	0	0
A8082203	SAN LUIS OBISPO	CA		11/05/2008		747,003	0	0	0	0	0	0	14,355	14,355	0	0	0
A8082203-1	SAN LUIS OBISPO	CA		06/30/2014		333,391	0	0	0	0	0	0	6,377	6,377	0	0	0
B0031201	SAN LUIS OBISPO	CA		05/18/2010		109,298	0	0	0	0	0	0	4,609	4,609	0	0	0
B0072701	SAN LUIS OBISPO	CA		09/30/2010		575,135	0	0	0	0	0	0	15,152	15,152	0	0	0
B0072702	SAN LUIS OBISPO	CA		10/06/2010		523,002	0	0	0	0	0	0	13,671	13,671	0	0	0
B1031001	SAN LUIS OBISPO	CA		05/26/2011		262,333	0	0	0	0	0	0	6,331	6,331	0	0	0
B1031002	SAN LUIS OBISPO	CA		05/26/2011		176,411	0	0	0	0	0	0	4,259	4,259	0	0	0
B1051301	SAN LUIS OBISPO	CA		07/20/2011		255,353	0	0	0	0	0	0	17,748	17,748	0	0	0
B3103111	SAN LUIS OBISPO	CA		01/21/2014		264,766	0	0	0	0	0	0	6,224	6,224	0	0	0
B3122007	SAN LUIS OBISPO	CA		02/21/2014		187,740	0	0	0	0	0	0	4,459	4,459	0	0	0
B4121104	SAN LUIS OBISPO	CA		02/13/2015		309,017	0	0	0	0	0	0	7,579	7,579	0	0	0
B5040311	SAN LUIS OBISPO	CA		06/09/2015		1,602,765	0	0	0	0	0	0	36,511	36,511	0	0	0
B5081204	SAN LUIS OBISPO	CA		12/29/2015		1,700,000	0	0	0	0	0	0	428,732	428,732	0	0	0
B6041804	SAN LUIS OBISPO	CA		06/01/2016		0	0	0	0	0	0	0	3,732,973	3,732,973	0	0	0
A7120415	SAN MARCOS	CA		01/28/2008		534,053	0	0	0	0	0	0	11,707	11,707	0	0	0
B3060602	SAN MARCOS	CA		08/12/2013		590,821	0	0	0	0	0	0	65,776	65,776	0	0	0
B5061603	SAN MARCOS	CA		08/10/2015		472,501	0	0	0	0	0	0	15,410	15,410	0	0	0
B6020203	SAN MARCOS	CA		05/03/2016		0	0	0	0	0	0	0	532,476	532,476	0	0	0
B6081801	SAN MARINO	CA		09/29/2016		0	0	0	0	0	0	0	1,279,261	1,279,261	0	0	0
B2051704	SAN MATEO	CA		09/14/2012		1,408,208	0	0	0	0	0	0	37,091	37,091	0	0	0
B4022802	SAN MATEO	CA		05/01/2014		493,153	0	0	0	0	0	0	11,897	11,897	0	0	0
A3020404	SAN PEDRO	CA		04/16/2003		396,393	0	0	0	0	0	0	156,552	156,552	0	0	0
A5051005	SAN PEDRO	CA		07/28/2005		282,554	0	0	0	0	0	0	19,400	19,400	0	0	0
B2110803	SAN PEDRO	CA		01/30/2013		254,038	0	0	0	0	0	0	6,430	6,430	0	0	0
B6030203	SAN PEDRO	CA		05/23/2016		0	0	0	0	0	0	0	371,284	371,284	0	0	0
B1083009	SAN RAFAEL	CA		11/22/2011		742,959	0	0	0	0	0	0	19,644	19,644	0	0	0
A7110506	SAN RAMON	CA		02/05/2008		194,210	0	0	0	0	0	0	6,628	6,628	0	0	0
A2101801	SANTA ANA	CA		01/15/2003		775,861	0	0	0	0	0	0	29,777	29,777	0	0	0
A3100201	SANTA ANA	CA		01/14/2004		8,631	0	0	0	0	0	0	2,622	2,622	0	0	0
A4110403	SANTA ANA	CA		01/13/2005		89,418	0	0	0	0	0	0	19,561	19,561	0	0	0
A7030203	SANTA ANA	CA		06/28/2007		377,973	0	0	0	0	0	0	12,974	12,974	0	0	0
A8010302	SANTA ANA	CA		03/14/2008		1,506,961	0	0	0	0	0	0	82,430	82,430	0	0	0
A8051202	SANTA ANA	CA		07/10/2008		336,782	0	0	0	0	0	0	10,399	10,399	0	0	0
A8090301	SANTA ANA	CA		11/17/2008		1,087,371	0	0	0	0	0	0	39,661	39,661	0	0	0
A9042705	SANTA ANA	CA		06/30/2009		599,514	0	0	0	0	0	0	16,086	16,086	0	0	0
A9081810	SANTA ANA	CA		10/20/2009		894,357	0	0	0	0	0	0	22,294	22,294	0	0	0
A9101603	SANTA ANA	CA		11/30/2009		829,508	0	0	0	0	0	0	26,853	26,853	0	0	0
A9101603-1	SANTA ANA	CA		08/25/2015		372,189	0	0	0	0	0	0	12,210	12,210	0	0	0
B0051303	SANTA ANA	CA		07/22/2010		907,540	0	0	0	0	0	0	37,915	37,915	0	0	0
B1091902	SANTA ANA	CA		11/14/2011		806,096	0	0	0	0	0	0	53,752	53,752	0	0	0
B2041603	SANTA ANA	CA		06/25/2012		386,857	0	0	0	0	0	0	10,389	10,389	0	0	0
B4042302	SANTA ANA	CA		07/22/2014		908,235	0	0	0	0	0	0	30,217	30,217	0	0	0
B4061301	SANTA ANA	CA		09/26/2014		294,417	0	0	0	0	0	0	6,941	6,941	0	0	0
B5010801	SANTA ANA	CA		03/16/2015		749,609	0	0	0	0	0	0	18,596	18,596	0	0	0
B5022503	SANTA ANA	CA		04/02/2015		2,107,653	0	0	0	0	0	0	50,258	50,258	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												
B5050405	SANTA ANA	CA		07/17/2015		2,664,382	0	0	0	0	0	0	58,272	58,272	0	0	0
B5052601	SANTA ANA	CA		08/03/2015		2,841,939	0	0	0	0	0	0	64,021	64,021	0	0	0
B6012803	SANTA ANA	CA		04/11/2016		0	0	0	0	0	0	0	492,827	492,827	0	0	0
B6062302	SANTA ANA	CA		09/09/2016		0	0	0	0	0	0	0	2,285,312	2,285,312	0	0	0
A3010101	SANTA BARBARA	CA		03/13/2003		143,881	0	0	0	0	0	0	59,123	59,123	0	0	0
A7030702	SANTA BARBARA	CA		05/10/2007		391,952	0	0	0	0	0	0	51,223	51,223	0	0	0
B2041301	SANTA BARBARA	CA		07/13/2012		286,646	0	0	0	0	0	0	7,417	7,417	0	0	0
B2041302	SANTA BARBARA	CA		07/13/2012		1,282,278	0	0	0	0	0	0	33,178	33,178	0	0	0
B2041303	SANTA BARBARA	CA		07/13/2012		842,904	0	0	0	0	0	0	21,807	21,807	0	0	0
B2041304	SANTA BARBARA	CA		07/13/2012		1,629,008	0	0	0	0	0	0	42,147	42,147	0	0	0
B5013003	SANTA BARBARA	CA		04/29/2015		1,408,360	0	0	0	0	0	0	34,752	34,752	0	0	0
B5120201	SANTA BARBARA	CA		02/25/2016		0	0	0	0	0	0	0	906,482	906,482	0	0	0
A5110302	SANTA CLARA	CA		12/31/2006		196,435	0	0	0	0	0	0	33,274	33,274	0	0	0
A8110503	SANTA CLARA	CA		01/08/2009		269,634	0	0	0	0	0	0	7,536	7,536	0	0	0
B2070602	SANTA CLARA	CA		10/26/2012		647,931	0	0	0	0	0	0	17,232	17,232	0	0	0
B2080903	SANTA CLARA	CA		11/13/2012		466,814	0	0	0	0	0	0	12,336	12,336	0	0	0
A2092702	SANTA CLARITA	CA		12/17/2002		2,533,912	0	0	0	0	0	0	291,218	291,218	0	0	0
A5020302	SANTA CLARITA	CA		08/04/2005		447,538	0	0	0	0	0	0	38,534	38,534	0	0	0
B1113002	SANTA CLARITA	CA		03/01/2012		846,265	0	0	0	0	0	0	34,019	34,019	0	0	0
B1121603	SANTA CLARITA	CA		02/17/2012		1,081,516	0	0	0	0	0	0	27,625	27,625	0	0	0
B3093004	SANTA CLARITA	CA		11/22/2013		943,997	0	0	0	0	0	0	24,747	24,747	0	0	0
B5012102	SANTA CLARITA	CA		03/16/2015		202,050	0	0	0	0	0	0	5,185	5,185	0	0	0
A3063003	SANTA CRUZ	CA		09/25/2003		1,219,883	0	0	0	0	0	0	124,640	124,640	0	0	0
A3063004	SANTA CRUZ	CA		09/25/2003		1,671,604	0	0	0	0	0	0	169,208	169,208	0	0	0
A30630043	SANTA CRUZ	CA		01/28/2004		416,467	0	0	0	0	0	0	41,997	41,997	0	0	0
A7020702	SANTA CRUZ	CA		05/23/2007		551,554	0	0	0	0	0	0	19,528	19,528	0	0	0
A9012601	SANTA CRUZ	CA		03/30/2009		259,342	0	0	0	0	0	0	9,557	9,557	0	0	0
B1042903	SANTA CRUZ	CA		06/30/2011		521,620	0	0	0	0	0	0	13,357	13,357	0	0	0
B1091501	SANTA CRUZ	CA		11/04/2011		373,141	0	0	0	0	0	0	9,433	9,433	0	0	0
B1091502	SANTA CRUZ	CA		11/22/2011		621,870	0	0	0	0	0	0	15,731	15,731	0	0	0
B1091502-1	SANTA CRUZ	CA		12/20/2013		345,588	0	0	0	0	0	0	8,626	8,626	0	0	0
B2072004	SANTA CRUZ	CA		10/09/2012		377,381	0	0	0	0	0	0	6,962	6,962	0	0	0
B3013009	SANTA CRUZ	CA		04/29/2013		416,272	0	0	0	0	0	0	14,499	14,499	0	0	0
A3030703	SANTA FE SPRINGS	CA		05/21/2003		81,978	0	0	0	0	0	0	31,383	31,383	0	0	0
A3052302	SANTA FE SPRINGS	CA		09/03/2003		249,773	0	0	0	0	0	0	26,141	26,141	0	0	0
A4122401	SANTA FE SPRINGS	CA		03/15/2005		224,691	0	0	0	0	0	0	14,294	14,294	0	0	0
A3031104	SANTA MARIA	CA		05/20/2003		87,780	0	0	0	0	0	0	33,453	33,453	0	0	0
A6021006	SANTA MARIA	CA		04/13/2006		877,834	0	0	0	0	0	0	141,813	141,813	0	0	0
A6082902	SANTA MARIA	CA		11/08/2006		4,017,569	0	0	0	0	0	0	77,186	77,186	0	0	0
A7012606	SANTA MARIA	CA		04/23/2007		224,095	0	0	0	0	0	0	8,008	8,008	0	0	0
A7042502	SANTA MARIA	CA		06/26/2007		572,249	0	0	0	0	0	0	20,325	20,325	0	0	0
A8021306	SANTA MARIA	CA		04/24/2008		480,859	0	0	0	0	0	0	19,062	19,062	0	0	0
B3031307	SANTA MARIA	CA		06/04/2013		428,232	0	0	0	0	0	0	13,770	13,770	0	0	0
B4032603	SANTA MARIA	CA		06/05/2014		388,873	0	0	0	0	0	0	9,330	9,330	0	0	0
A1092401	SANTA MONICA	CA		04/03/2002		87,115	0	0	0	0	0	0	64,630	64,630	0	0	0
A2022601	SANTA MONICA	CA		05/08/2002		58,108	0	0	0	0	0	0	38,062	38,062	0	0	0
A3081403	SANTA MONICA	CA		11/13/2003		195,680	0	0	0	0	0	0	61,049	61,049	0	0	0
A4080502	SANTA MONICA	CA		01/27/2005		379,057	0	0	0	0	0	0	82,732	82,732	0	0	0
A4120105	SANTA MONICA	CA		01/25/2005		372,423	0	0	0	0	0	0	81,130	81,130	0	0	0
B1011703	SANTA MONICA	CA		02/28/2011		2,052,929	0	0	0	0	0	0	36,532	36,532	0	0	0
B3020701	SANTA MONICA	CA		05/08/2013		483,226	0	0	0	0	0	0	12,515	12,515	0	0	0
B4011501	SANTA MONICA	CA		04/01/2014		237,582	0	0	0	0	0	0	23,640	23,640	0	0	0
B4011502	SANTA MONICA	CA		04/01/2014		237,582	0	0	0	0	0	0	23,640	23,640	0	0	0
B4071704	SANTA MONICA	CA		10/14/2014		1,221,020	0	0	0	0	0	0	27,655	27,655	0	0	0
B4111002	SANTA MONICA	CA		01/12/2015		500,617	0	0	0	0	0	0	11,733	11,733	0	0	0
B5011501	SANTA MONICA	CA		04/09/2015		1,009,835	0	0	0	0	0	0	18,003	18,003	0	0	0
B5020507	SANTA MONICA	CA		04/23/2015		658,481	0	0	0	0	0	0	15,975	15,975	0	0	0
B5120702	SANTA MONICA	CA		02/11/2016		0	0	0	0	0	0	0	498,429	498,429	0	0	0
B5121601	SANTA MONICA	CA		03/17/2016		0	0	0	0	0	0	0	782,714	782,714	0	0	0
B6081604	SANTA MONICA	CA		10/03/2016		0	0	0	0	0	0	0	3,496,572	3,496,572	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
B6081605	SANTA MONICA	CA		10/27/2016		0	0	0	0	0	0	0	589,191	589,191	0	0	0
B2121102	SANTA PAULA	CA		02/21/2013		1,043,153	0	0	0	0	0	0	94,077	94,077	0	0	0
B6022901	SANTA PAULA	CA		05/02/2016		0	0	0	0	0	0	0	1,381,290	1,381,290	0	0	0
A7051805	SANTA ROSA	CA		07/10/2007		423,082	0	0	0	0	0	0	15,253	15,253	0	0	0
A7121102	SANTA ROSA	CA		04/10/2008		2,129,643	0	0	0	0	0	0	45,889	45,889	0	0	0
A8011701	SANTA ROSA	CA		04/11/2008		698,213	0	0	0	0	0	0	22,899	22,899	0	0	0
B2041604	SANTA ROSA	CA		07/25/2012		423,666	0	0	0	0	0	0	11,655	11,655	0	0	0
B2061201	SANTA ROSA	CA		08/13/2012		667,985	0	0	0	0	0	0	17,707	17,707	0	0	0
B2112907	SANTA ROSA	CA		02/19/2013		370,246	0	0	0	0	0	0	13,720	13,720	0	0	0
B3073001	SANTA ROSA	CA		10/10/2013		1,147,976	0	0	0	0	0	0	43,880	43,880	0	0	0
B5112403	SANTA ROSA	CA		02/10/2016		0	0	0	0	0	0	0	297,338	297,338	0	0	0
A2091903	SANTEE	CA		12/12/2002		102,389	0	0	0	0	0	0	47,426	47,426	0	0	0
B3012405	SANTEE	CA		04/15/2013		1,080,338	0	0	0	0	0	0	29,477	29,477	0	0	0
B6072601	SANTEE	CA		10/19/2016		0	0	0	0	0	0	0	582,664	582,664	0	0	0
A8022210	SAUSALITO	CA		05/15/2008		261,074	0	0	0	0	0	0	8,705	8,705	0	0	0
A4010801	SCOTTS VALLEY	CA		03/23/2004		691,171	0	0	0	0	0	0	39,058	39,058	0	0	0
B3073101	SEASIDE	CA		11/08/2013		771,782	0	0	0	0	0	0	19,917	19,917	0	0	0
B5031001	SEASIDE	CA		04/23/2015		390,281	0	0	0	0	0	0	8,684	8,684	0	0	0
B2091107	SEBASTOPOL	CA		11/08/2012		686,184	0	0	0	0	0	0	17,584	17,584	0	0	0
A2040802	SHERMAN OAKS	CA		06/28/2002		883,803	0	0	0	0	0	0	57,523	57,523	0	0	0
A5032104	SHERMAN OAKS	CA		06/27/2005		410,777	0	0	0	0	0	0	80,478	80,478	0	0	0
A7011205	SHERMAN OAKS	CA		04/05/2007		420,607	0	0	0	0	0	0	25,893	25,893	0	0	0
A8050601	SHERMAN OAKS	CA		07/01/2008		310,373	0	0	0	0	0	0	11,581	11,581	0	0	0
B0062802	SHERMAN OAKS	CA		09/15/2010		1,440,478	0	0	0	0	0	0	37,400	37,400	0	0	0
B0062802-1	SHERMAN OAKS	CA		07/31/2015		554,269	0	0	0	0	0	0	17,718	17,718	0	0	0
B1041105	SHERMAN OAKS	CA		07/05/2011		752,411	0	0	0	0	0	0	19,266	19,266	0	0	0
B1060702	SHERMAN OAKS	CA		07/21/2011		3,278,839	0	0	0	0	0	0	87,734	87,734	0	0	0
B5081405	SHERMAN OAKS	CA		10/29/2015		620,146	0	0	0	0	0	0	13,818	13,818	0	0	0
B5081408	SHERMAN OAKS	CA		10/29/2015		588,614	0	0	0	0	0	0	13,112	13,112	0	0	0
B5081409	SHERMAN OAKS	CA		10/29/2015		700,730	0	0	0	0	0	0	15,611	15,611	0	0	0
A5051006	SIGNAL HILL	CA		07/28/2005		208,176	0	0	0	0	0	0	14,093	14,093	0	0	0
A7100303	SIGNAL HILL	CA		01/11/2008		90,706	0	0	0	0	0	0	10,371	10,371	0	0	0
B2092602	SIGNAL HILL	CA		11/20/2012		910,466	0	0	0	0	0	0	82,916	82,916	0	0	0
B4101002	SIGNAL HILL	CA		11/24/2014		851,097	0	0	0	0	0	0	43,478	43,478	0	0	0
A7111301	SIMI VALLEY	CA		01/23/2008		299,328	0	0	0	0	0	0	6,460	6,460	0	0	0
A8022202	SIMI VALLEY	CA		05/27/2008		923,012	0	0	0	0	0	0	20,020	20,020	0	0	0
B1022303	SIMI VALLEY	CA		04/21/2011		839,554	0	0	0	0	0	0	60,236	60,236	0	0	0
A7042504	SOLVANG	CA		06/26/2007		1,331,826	0	0	0	0	0	0	47,294	47,294	0	0	0
A7080906	SONORA	CA		10/25/2007		190,139	0	0	0	0	0	0	7,340	7,340	0	0	0
B6091202	SONORA	CA		11/30/2016		0	0	0	0	0	0	0	349,388	349,388	0	0	0
B1021804	SOQUEL	CA		05/31/2011		413,457	0	0	0	0	0	0	10,284	10,284	0	0	0
A1102901	SOUTH EL MONTE	CA		02/28/2002		1,113,756	0	0	0	0	0	0	157,096	157,096	0	0	0
A2112501	SOUTH EL MONTE	CA		04/03/2003		14,667	0	0	0	0	0	0	6,019	6,019	0	0	0
B5100601	SOUTH GATE	CA		12/01/2015		6,300,000	0	0	0	0	0	0	1,601,402	1,601,402	0	0	0
A9031204	SOUTH PASADENA	CA		05/08/2009		1,204,862	0	0	0	0	0	0	21,341	21,341	0	0	0
B1102401	SOUTH PASADENA	CA		12/29/2011		1,985,641	0	0	0	0	0	0	131,963	131,963	0	0	0
B0030908	SOUTH SAN FRANCISCO	CA		05/27/2010		648,944	0	0	0	0	0	0	16,413	16,413	0	0	0
B3062106	SPRING VALLEY	CA		08/21/2013		864,518	0	0	0	0	0	0	22,335	22,335	0	0	0
A6100303	STANTON	CA		01/03/2007		476,923	0	0	0	0	0	0	17,695	17,695	0	0	0
B0020201	STANTON	CA		03/31/2010		800,417	0	0	0	0	0	0	62,647	62,647	0	0	0
B0021803	STANTON	CA		04/29/2010		2,671,308	0	0	0	0	0	0	227,070	227,070	0	0	0
B1040604	STEVENSON RANCH	CA		05/26/2011		876,832	0	0	0	0	0	0	22,112	22,112	0	0	0
A2051402	STOCKTON	CA		08/23/2002		1,020,072	0	0	0	0	0	0	63,223	63,223	0	0	0
A3041505	STOCKTON	CA		08/01/2003		6,172	0	0	0	0	0	0	2,348	2,348	0	0	0
A3062604	STOCKTON	CA		09/15/2003		1,592,990	0	0	0	0	0	0	176,725	176,725	0	0	0
A4090306	STOCKTON	CA		12/14/2004		705,645	0	0	0	0	0	0	157,862	157,862	0	0	0
A8102401	STOCKTON	CA		12/18/2008		588,338	0	0	0	0	0	0	16,578	16,578	0	0	0
A9030203	STOCKTON	CA		05/28/2009		1,172,054	0	0	0	0	0	0	42,614	42,614	0	0	0
B1020803	STOCKTON	CA		05/04/2011		765,969	0	0	0	0	0	0	30,274	30,274	0	0	0
B1061608	STOCKTON	CA		08/23/2011		290,581	0	0	0	0	0	0	19,467	19,467	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	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					
B3082802	STOCKTON	CA		11/14/2013		878,459	0	0	0	0	0	0	31,655	31,655	0	0	0
B4040803	STOCKTON	CA		06/06/2014		756,861	0	0	0	0	0	0	18,454	18,454	0	0	0
B5100604	STOCKTON	CA		01/22/2016		0	0	0	0	0	0	0	971,710	971,710	0	0	0
A5032105	STUDIO CITY	CA		06/27/2005		359,441	0	0	0	0	0	0	70,417	70,417	0	0	0
B3031812	SUN VALLEY	CA		05/31/2013		1,062,042	0	0	0	0	0	0	27,931	27,931	0	0	0
B5042903	SUN VALLEY	CA		07/22/2015		1,219,167	0	0	0	0	0	0	59,507	59,507	0	0	0
B6032301	SUN VALLEY	CA		06/09/2016		0	0	0	0	0	0	0	233,053	233,053	0	0	0
A1122401	SUNNYVALE	CA		04/01/2002		6,412	0	0	0	0	0	0	4,753	4,753	0	0	0
A2081509	SUNNYVALE	CA		11/12/2002		319,148	0	0	0	0	0	0	37,184	37,184	0	0	0
A4042208	SUNNYVALE	CA		07/12/2004		214,523	0	0	0	0	0	0	53,927	53,927	0	0	0
A5021707	SUNNYVALE	CA		05/06/2005		444,012	0	0	0	0	0	0	36,402	36,402	0	0	0
A5081201	SUNNYVALE	CA		12/31/2006		252,157	0	0	0	0	0	0	46,369	46,369	0	0	0
A9052102	SUNNYVALE	CA		07/28/2009		545,086	0	0	0	0	0	0	23,586	23,586	0	0	0
A9052103	SUNNYVALE	CA		07/28/2009		392,185	0	0	0	0	0	0	16,973	16,973	0	0	0
B1020405	SUNNYVALE	CA		04/22/2011		388,561	0	0	0	0	0	0	11,477	11,477	0	0	0
B2051004	SUNNYVALE	CA		07/30/2012		322,015	0	0	0	0	0	0	21,328	21,328	0	0	0
B5061601	SUNNYVALE	CA		09/02/2015		777,081	0	0	0	0	0	0	24,175	24,175	0	0	0
A6072702	SUSANVILLE	CA		08/31/2006		222,402	0	0	0	0	0	0	32,691	32,691	0	0	0
A3050701	SYLMAR	CA		07/29/2003		163,848	0	0	0	0	0	0	58,321	58,321	0	0	0
B4040702	SYLMAR	CA		06/17/2014		279,055	0	0	0	0	0	0	9,348	9,348	0	0	0
B5091601	SYLMAR	CA		01/04/2016		0	0	0	0	0	0	0	4,293,177	4,293,177	0	0	0
A7050803	TAFT	CA		07/31/2007		229,515	0	0	0	0	0	0	8,094	8,094	0	0	0
A3031801	TARZANA	CA		05/15/2003		215,005	0	0	0	0	0	0	82,010	82,010	0	0	0
B0072005	TARZANA	CA		09/22/2010		157,158	0	0	0	0	0	0	6,713	6,713	0	0	0
B2030602	TARZANA	CA		05/14/2012		429,754	0	0	0	0	0	0	11,605	11,605	0	0	0
A8020402	TEHACHAPI	CA		11/03/2008		554,994	0	0	0	0	0	0	17,245	17,245	0	0	0
B4101402	TEHACHAPI	CA		01/07/2015		360,690	0	0	0	0	0	0	11,218	11,218	0	0	0
B2072501	TEMECULA	CA		10/26/2012		356,207	0	0	0	0	0	0	8,628	8,628	0	0	0
B3121101	TEMECULA	CA		01/27/2014		1,283,212	0	0	0	0	0	0	30,665	30,665	0	0	0
B3121102	TEMECULA	CA		01/27/2014		1,399,665	0	0	0	0	0	0	35,123	35,123	0	0	0
B3121103	TEMECULA	CA		01/27/2014		3,949,679	0	0	0	0	0	0	94,367	94,367	0	0	0
B3121104	TEMECULA	CA		01/27/2014		985,260	0	0	0	0	0	0	24,723	24,723	0	0	0
B3121105	TEMECULA	CA		01/27/2014		892,196	0	0	0	0	0	0	22,395	22,395	0	0	0
B4032401	TEMECULA	CA		06/18/2014		197,617	0	0	0	0	0	0	10,251	10,251	0	0	0
B4110301	TEMECULA	CA		12/19/2014		1,350,889	0	0	0	0	0	0	33,490	33,490	0	0	0
B5072706	TEMECULA	CA		10/05/2015		367,896	0	0	0	0	0	0	8,051	8,051	0	0	0
B5092206	TEMECULA	CA		01/08/2016		0	0	0	0	0	0	0	477,189	477,189	0	0	0
B5102101	TEMECULA	CA		12/15/2015		3,400,000	0	0	0	0	0	0	858,379	858,379	0	0	0
B5102102	TEMECULA	CA		12/15/2015		1,320,000	0	0	0	0	0	0	333,254	333,254	0	0	0
B6041102	TEMPLETON	CA		05/31/2016		0	0	0	0	0	0	0	1,994,483	1,994,483	0	0	0
A3120801	THOUSAND OAKS	CA		03/01/2004		295,997	0	0	0	0	0	0	84,701	84,701	0	0	0
A5112204	THOUSAND OAKS	CA		12/31/2006		423,020	0	0	0	0	0	0	19,521	19,521	0	0	0
A6102706	THOUSAND OAKS	CA		01/10/2007		791,869	0	0	0	0	0	0	28,969	28,969	0	0	0
A7051807	THOUSAND OAKS	CA		07/25/2007		418,615	0	0	0	0	0	0	14,586	14,586	0	0	0
B1020201	THOUSAND OAKS	CA		04/27/2011		294,419	0	0	0	0	0	0	48,131	48,131	0	0	0
B1070616	THOUSAND OAKS	CA		09/29/2011		1,615,122	0	0	0	0	0	0	40,178	40,178	0	0	0
B2022804	THOUSAND OAKS	CA		06/05/2012		164,629	0	0	0	0	0	0	4,418	4,418	0	0	0
B3043005	THOUSAND OAKS	CA		06/28/2013		785,323	0	0	0	0	0	0	30,002	30,002	0	0	0
B3062510	THOUSAND OAKS	CA		09/27/2013		644,598	0	0	0	0	0	0	15,778	15,778	0	0	0
A8082101	THOUSAND PALMS	CA		10/30/2008		540,476	0	0	0	0	0	0	20,089	20,089	0	0	0
B1040106	THOUSAND PALMS	CA		05/31/2011		481,948	0	0	0	0	0	0	13,869	13,869	0	0	0
A3012104	TORRANCE	CA		02/26/2003		425,287	0	0	0	0	0	0	181,788	181,788	0	0	0
A7030602	TORRANCE	CA		05/22/2007		1,027,586	0	0	0	0	0	0	38,061	38,061	0	0	0
A7121204	TORRANCE	CA		02/27/2008		714,180	0	0	0	0	0	0	24,078	24,078	0	0	0
A7121204-1	TORRANCE	CA		05/23/2016		0	0	0	0	0	0	0	372,614	372,614	0	0	0
B0120305	TORRANCE	CA		01/31/2011		2,340,044	0	0	0	0	0	0	63,385	63,385	0	0	0
B3013006	TORRANCE	CA		04/10/2013		1,453,394	0	0	0	0	0	0	37,843	37,843	0	0	0
B3081303	TORRANCE	CA		10/29/2013		324,524	0	0	0	0	0	0	7,770	7,770	0	0	0
B4033103	TORRANCE	CA		06/20/2014		184,307	0	0	0	0	0	0	4,349	4,349	0	0	0
B2043004	TRACY	CA		06/25/2012		2,035,846	0	0	0	0	0	0	53,007	53,007	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					
B2082401	TRACY	CA		09/28/2012		1,516,411	0	0	0	0	0	0	35,274	35,274	0	0	0
A4020503	TRUCKEE	CA		04/28/2004		584,853	0	0	0	0	0	0	28,786	28,786	0	0	0
A4020504	TRUCKEE	CA		04/28/2004		563,340	0	0	0	0	0	0	27,725	27,725	0	0	0
A4042302	TRUCKEE	CA		12/31/2006		956,678	0	0	0	0	0	0	44,555	44,555	0	0	0
A8071804	TRUCKEE	CA		01/28/2009		1,639,614	0	0	0	0	0	0	47,027	47,027	0	0	0
B3083004	TRUCKEE	CA		11/21/2013		240,476	0	0	0	0	0	0	5,723	5,723	0	0	0
A5080507	TULARE	CA		10/25/2005		1,251,457	0	0	0	0	0	0	53,536	53,536	0	0	0
A6080801	TULARE	CA		12/31/2006		205,199	0	0	0	0	0	0	7,680	7,680	0	0	0
A7080907	TURLOCK	CA		10/22/2007		265,038	0	0	0	0	0	0	10,468	10,468	0	0	0
A4082702	TUSTIN	CA		11/29/2004		183,211	0	0	0	0	0	0	41,791	41,791	0	0	0
B0032509	TUSTIN	CA		05/26/2010		726,800	0	0	0	0	0	0	24,800	24,800	0	0	0
B2062501	TUSTIN	CA		09/05/2012		787,578	0	0	0	0	0	0	21,073	21,073	0	0	0
B2111903	TUSTIN	CA		01/16/2013		62,528	0	0	0	0	0	0	3,861	3,861	0	0	0
A8012902	TWENTYNINE PALMS	CA		04/14/2008		1,491,833	0	0	0	0	0	0	32,041	32,041	0	0	0
B4112501	UKIAH	CA		01/27/2015		492,696	0	0	0	0	0	0	11,160	11,160	0	0	0
A7043004	UNION CITY	CA		07/11/2007		476,547	0	0	0	0	0	0	19,655	19,655	0	0	0
A7043005	UNION CITY	CA		07/11/2007		331,508	0	0	0	0	0	0	13,674	13,674	0	0	0
A7092115	UNION CITY	CA		12/05/2007		829,932	0	0	0	0	0	0	17,683	17,683	0	0	0
A3030702	UPLAND	CA		05/21/2003		119,567	0	0	0	0	0	0	45,716	45,716	0	0	0
B0090702	UPLAND	CA		11/22/2010		398,414	0	0	0	0	0	0	13,105	13,105	0	0	0
B1020104	UPLAND	CA		03/31/2011		544,194	0	0	0	0	0	0	14,125	14,125	0	0	0
B4121506	UPLAND	CA		02/02/2015		1,018,260	0	0	0	0	0	0	26,642	26,642	0	0	0
A4122402	VACAVILLE	CA		03/15/2005		303,624	0	0	0	0	0	0	19,309	19,309	0	0	0
A4122403	VACAVILLE	CA		03/15/2005		262,473	0	0	0	0	0	0	16,689	16,689	0	0	0
A6040303	VACAVILLE	CA		06/01/2006		1,639,291	0	0	0	0	0	0	33,775	33,775	0	0	0
B4121701	VACAVILLE	CA		02/23/2015		414,771	0	0	0	0	0	0	14,798	14,798	0	0	0
B5071602	VACAVILLE	CA		10/21/2015		332,847	0	0	0	0	0	0	7,417	7,417	0	0	0
B1012607	VALENCIA	CA		02/28/2011		5,447,426	0	0	0	0	0	0	148,648	148,648	0	0	0
A8121203	VALLEJO	CA		02/20/2009		189,960	0	0	0	0	0	0	5,137	5,137	0	0	0
B0060303	VALLEJO	CA		07/20/2010		1,204,477	0	0	0	0	0	0	92,594	92,594	0	0	0
B0060303-1	VALLEJO	CA		03/03/2016		0	0	0	0	0	0	0	138,881	138,881	0	0	0
B5013006	VALLEJO	CA		04/06/2015		868,808	0	0	0	0	0	0	21,733	21,733	0	0	0
B6062403	VALLEJO	CA		09/22/2016		0	0	0	0	0	0	0	873,629	873,629	0	0	0
A2091606	VAN NUYS	CA		12/16/2002		253,367	0	0	0	0	0	0	29,125	29,125	0	0	0
A2091607	VAN NUYS	CA		12/16/2002		253,367	0	0	0	0	0	0	29,125	29,125	0	0	0
A6112701	VAN NUYS	CA		02/16/2007		719,866	0	0	0	0	0	0	26,412	26,412	0	0	0
A6112702	VAN NUYS	CA		02/16/2007		678,770	0	0	0	0	0	0	24,896	24,896	0	0	0
A9032701	VAN NUYS	CA		06/10/2009		1,252,981	0	0	0	0	0	0	22,036	22,036	0	0	0
B1042102	VAN NUYS	CA		07/06/2011		337,129	0	0	0	0	0	0	9,276	9,276	0	0	0
B1062802	VAN NUYS	CA		10/11/2011		537,793	0	0	0	0	0	0	13,898	13,898	0	0	0
B2010504	VAN NUYS	CA		03/15/2012		1,027,746	0	0	0	0	0	0	27,279	27,279	0	0	0
B2031401	VAN NUYS	CA		07/06/2012		207,635	0	0	0	0	0	0	5,539	5,539	0	0	0
B2051105	VAN NUYS	CA		07/13/2012		431,109	0	0	0	0	0	0	11,856	11,856	0	0	0
B2100301	VAN NUYS	CA		11/29/2012		278,592	0	0	0	0	0	0	10,796	10,796	0	0	0
B3032801	VAN NUYS	CA		05/29/2013		1,785,061	0	0	0	0	0	0	69,451	69,451	0	0	0
B3043001	VAN NUYS	CA		07/15/2013		1,470,244	0	0	0	0	0	0	39,432	39,432	0	0	0
B4010803	VAN NUYS	CA		02/27/2014		555,624	0	0	0	0	0	0	12,982	12,982	0	0	0
B4012901	VAN NUYS	CA		03/31/2014		779,524	0	0	0	0	0	0	17,507	17,507	0	0	0
B4050601	VAN NUYS	CA		07/30/2014		778,483	0	0	0	0	0	0	19,190	19,190	0	0	0
B5081101	VAN NUYS	CA		10/29/2015		910,950	0	0	0	0	0	0	20,294	20,294	0	0	0
B6051803	VAN NUYS	CA		07/14/2016		0	0	0	0	0	0	0	1,185,402	1,185,402	0	0	0
A2061804	VENICE	CA		09/03/2002		501,749	0	0	0	0	0	0	27,692	27,692	0	0	0
A3021915	VENTURA	CA		05/15/2003		168,197	0	0	0	0	0	0	69,056	69,056	0	0	0
A3062706	VENTURA	CA		09/16/2003		732,581	0	0	0	0	0	0	39,771	39,771	0	0	0
A4032302	VENTURA	CA		05/10/2004		473,702	0	0	0	0	0	0	26,101	26,101	0	0	0
A4100114	VENTURA	CA		02/01/2005		12,857	0	0	0	0	0	0	2,819	2,819	0	0	0
A7040606	VENTURA	CA		10/03/2007		426,755	0	0	0	0	0	0	15,026	15,026	0	0	0
A7040607	VENTURA	CA		10/03/2007		102,538	0	0	0	0	0	0	3,612	3,612	0	0	0
A8110702	VENTURA	CA		01/14/2009		1,035,916	0	0	0	0	0	0	36,228	36,228	0	0	0
B0071902	VENTURA	CA		10/25/2010		524,184	0	0	0	0	0	0	22,429	22,429	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					
B1110404	VENTURA	CA		02/17/2012		332,757	0	0	0	0	0	0	8,505	8,505	0	0	0
B1113001	VENTURA	CA		02/23/2012		188,362	0	0	0	0	0	0	4,738	4,738	0	0	0
B2061901	VENTURA	CA		08/30/2012		920,899	0	0	0	0	0	0	24,044	24,044	0	0	0
B4050702	VENTURA	CA		09/18/2014		851,726	0	0	0	0	0	0	19,736	19,736	0	0	0
B4051603	VENTURA	CA		07/29/2014		680,233	0	0	0	0	0	0	15,690	15,690	0	0	0
B5010805	VERNON	CA		04/17/2015		471,834	0	0	0	0	0	0	15,573	15,573	0	0	0
A6040601	VICTORVILLE	CA		12/31/2006		125,382	0	0	0	0	0	0	8,408	8,408	0	0	0
B1022802	VICTORVILLE	CA		05/31/2011		1,532,020	0	0	0	0	0	0	39,205	39,205	0	0	0
B2022705	VICTORVILLE	CA		04/23/2012		481,002	0	0	0	0	0	0	11,756	11,756	0	0	0
B2082704	VICTORVILLE	CA		11/01/2012		692,745	0	0	0	0	0	0	28,084	28,084	0	0	0
A4082704	VISALIA	CA		12/28/2004		710,404	0	0	0	0	0	0	90,062	90,062	0	0	0
B0122202	VISALIA	CA		02/24/2011		1,168,479	0	0	0	0	0	0	83,489	83,489	0	0	0
B0071303	VISTA	CA		09/23/2010		163,784	0	0	0	0	0	0	8,102	8,102	0	0	0
B1040702	VISTA	CA		06/20/2011		684,916	0	0	0	0	0	0	22,658	22,658	0	0	0
B3041505	VISTA	CA		07/10/2013		2,024,102	0	0	0	0	0	0	122,314	122,314	0	0	0
B3050201	VISTA	CA		07/01/2013		798,405	0	0	0	0	0	0	30,286	30,286	0	0	0
B4021802	VISTA	CA		05/12/2014		1,466,382	0	0	0	0	0	0	31,981	31,981	0	0	0
B4042901	VISTA	CA		06/16/2014		938,168	0	0	0	0	0	0	24,838	24,838	0	0	0
B5012701	VISTA	CA		03/23/2015		1,795,164	0	0	0	0	0	0	38,556	38,556	0	0	0
B5100102	VISTA	CA		01/12/2016		0	0	0	0	0	0	0	560,604	560,604	0	0	0
B6020801	VISTA	CA		04/11/2016		0	0	0	0	0	0	0	443,969	443,969	0	0	0
A9101305	WALNUT	CA		12/16/2009		380,100	0	0	0	0	0	0	15,377	15,377	0	0	0
A3041107	WALNUT CREEK	CA		07/08/2003		163,347	0	0	0	0	0	0	58,112	58,112	0	0	0
A4101905	WALNUT CREEK	CA		01/11/2005		299,235	0	0	0	0	0	0	13,967	13,967	0	0	0
B0060105	WALNUT CREEK	CA		07/14/2010		485,820	0	0	0	0	0	0	11,761	11,761	0	0	0
B1120704	WALNUT CREEK	CA		02/09/2012		1,835,343	0	0	0	0	0	0	45,469	45,469	0	0	0
B5110904	WALNUT CREEK	CA		01/27/2016		0	0	0	0	0	0	0	3,292,002	3,292,002	0	0	0
A4110807	WEST COVINA	CA		01/31/2005		630,501	0	0	0	0	0	0	32,862	32,862	0	0	0
A8111202	WEST COVINA	CA		01/27/2009		194,236	0	0	0	0	0	0	18,109	18,109	0	0	0
B4122904	WEST COVINA	CA		02/26/2015		3,289,035	0	0	0	0	0	0	56,749	56,749	0	0	0
B2030803	WEST HILLS	CA		05/01/2012		1,667,012	0	0	0	0	0	0	63,847	63,847	0	0	0
A7070603	WEST HOLLYWOOD	CA		09/18/2007		1,264,123	0	0	0	0	0	0	26,813	26,813	0	0	0
B2010503	WEST HOLLYWOOD	CA		03/08/2012		4,105,141	0	0	0	0	0	0	110,597	110,597	0	0	0
B2040202	WEST HOLLYWOOD	CA		06/19/2012		1,059,044	0	0	0	0	0	0	42,093	42,093	0	0	0
B2062003	WEST HOLLYWOOD	CA		09/06/2012		2,550,332	0	0	0	0	0	0	68,209	68,209	0	0	0
B3050801	WEST HOLLYWOOD	CA		07/23/2013		1,323,208	0	0	0	0	0	0	35,494	35,494	0	0	0
B3062503	WEST HOLLYWOOD	CA		09/17/2013		607,206	0	0	0	0	0	0	14,626	14,626	0	0	0
B4041402	WEST HOLLYWOOD	CA		06/26/2014		1,046,130	0	0	0	0	0	0	23,458	23,458	0	0	0
A9021902	WEST SACRAMENTO	CA		04/28/2009		341,566	0	0	0	0	0	0	9,693	9,693	0	0	0
B1051101	WEST SACRAMENTO	CA		11/15/2011		1,238,358	0	0	0	0	0	0	46,557	46,557	0	0	0
A6120806	WESTCHESTER	CA		01/29/2007		572,305	0	0	0	0	0	0	21,404	21,404	0	0	0
A2091802	WESTMINSTER	CA		11/20/2002		279,293	0	0	0	0	0	0	32,085	32,085	0	0	0
B3062107	WESTMINSTER	CA		02/05/2014		1,064,809	0	0	0	0	0	0	24,062	24,062	0	0	0
B5050806	WESTMINSTER	CA		07/31/2015		2,100,016	0	0	0	0	0	0	101,517	101,517	0	0	0
B0010501	WHITTIER	CA		04/12/2010		1,216,534	0	0	0	0	0	0	30,567	30,567	0	0	0
B0072003	WHITTIER	CA		10/14/2010		223,304	0	0	0	0	0	0	5,837	5,837	0	0	0
B2081304	WHITTIER	CA		11/14/2012		1,314,799	0	0	0	0	0	0	82,673	82,673	0	0	0
B3051604	WHITTIER	CA		08/12/2013		570,937	0	0	0	0	0	0	14,751	14,751	0	0	0
B4030504	WHITTIER	CA		05/22/2014		1,822,231	0	0	0	0	0	0	43,484	43,484	0	0	0
B1060902	WILDOMAR	CA		07/25/2011		2,220,340	0	0	0	0	0	0	57,692	57,692	0	0	0
B2043001	WILDOMAR	CA		06/08/2012		621,393	0	0	0	0	0	0	24,150	24,150	0	0	0
B3100201	WILDOMAR	CA		01/02/2014		819,627	0	0	0	0	0	0	18,334	18,334	0	0	0
B3122604	WILMINGTON	CA		03/05/2014		232,519	0	0	0	0	0	0	5,054	5,054	0	0	0
A4012004	WOODLAND	CA		05/03/2004		18,279	0	0	0	0	0	0	956	956	0	0	0
A5062203	WOODLAND	CA		09/06/2005		212,356	0	0	0	0	0	0	26,140	26,140	0	0	0
A9020305	WOODLAND	CA		04/01/2009		666,629	0	0	0	0	0	0	18,671	18,671	0	0	0
A3041109	WOODLAND HILLS	CA		07/02/2003		382,691	0	0	0	0	0	0	20,143	20,143	0	0	0
A8050603	WOODLAND HILLS	CA		07/15/2008		99,373	0	0	0	0	0	0	35,342	35,342	0	0	0
B0052501	WOODLAND HILLS	CA		10/01/2010		613,290	0	0	0	0	0	0	15,580	15,580	0	0	0
B1070619	WOODLAND HILLS	CA		09/29/2011		1,615,122	0	0	0	0	0	0	40,178	40,178	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												
B3031810	WOODLAND HILLS	CA		05/30/2013		2,639,036	0	0	0	0	0	0	69,395	69,395	0	0	0
B3071101	WOODLAND HILLS	CA		09/24/2013		584,132	0	0	0	0	0	0	13,841	13,841	0	0	0
B4021804	WOODLAND HILLS	CA		05/01/2014		839,836	0	0	0	0	0	0	19,272	19,272	0	0	0
A2013103	YORBA LINDA	CA		05/01/2002		61,526	0	0	0	0	0	0	42,821	42,821	0	0	0
B2013104	YORBA LINDA	CA		04/12/2012		358,884	0	0	0	0	0	0	9,751	9,751	0	0	0
B1022801	YUBA CITY	CA		04/15/2011		433,324	0	0	0	0	0	0	30,299	30,299	0	0	0
B1012705	YUCCA VALLEY	CA		04/25/2011		610,632	0	0	0	0	0	0	14,631	14,631	0	0	0
A6031005	ARVADA	CO		12/31/2006		338,896	0	0	0	0	0	0	14,358	14,358	0	0	0
A4072205	AURORA	CO		09/29/2004		524,751	0	0	0	0	0	0	125,090	125,090	0	0	0
A7110501	AURORA	CO		01/30/2008		194,774	0	0	0	0	0	0	6,546	6,546	0	0	0
A7112105	AURORA	CO		01/22/2008		564,915	0	0	0	0	0	0	18,971	18,971	0	0	0
B2031309	AURORA	CO		06/26/2012		548,746	0	0	0	0	0	0	14,732	14,732	0	0	0
B2051602	AURORA	CO		07/19/2012		1,159,256	0	0	0	0	0	0	31,964	31,964	0	0	0
B3031401	AURORA	CO		05/30/2013		1,903,968	0	0	0	0	0	0	49,286	49,286	0	0	0
B3051302	AURORA	CO		07/30/2013		354,110	0	0	0	0	0	0	9,349	9,349	0	0	0
B5072707	AURORA	CO		10/05/2015		278,549	0	0	0	0	0	0	6,098	6,098	0	0	0
A8041803	BOULDER	CO		06/12/2008		155,141	0	0	0	0	0	0	4,771	4,771	0	0	0
B1070603	BOULDER	CO		09/16/2011		1,590,783	0	0	0	0	0	0	60,141	60,141	0	0	0
B2091105	BOULDER	CO		11/08/2012		1,626,795	0	0	0	0	0	0	43,575	43,575	0	0	0
B3022707	BOULDER	CO		04/29/2013		725,144	0	0	0	0	0	0	19,488	19,488	0	0	0
A4111902	BROOMFIELD	CO		02/07/2005		428,100	0	0	0	0	0	0	29,916	29,916	0	0	0
B2042404	CASTLE ROCK	CO		06/14/2012		412,414	0	0	0	0	0	0	16,572	16,572	0	0	0
A4090909	CENTENNIAL	CO		11/15/2004		529,323	0	0	0	0	0	0	38,586	38,586	0	0	0
B1033105	CENTENNIAL	CO		06/30/2011		723,258	0	0	0	0	0	0	20,416	20,416	0	0	0
B2032601	CENTENNIAL	CO		05/17/2012		1,436,450	0	0	0	0	0	0	37,635	37,635	0	0	0
B2051002	CENTENNIAL	CO		07/19/2012		1,908,476	0	0	0	0	0	0	125,456	125,456	0	0	0
A4040502	COLORADO SPRINGS	CO		06/30/2004		629,863	0	0	0	0	0	0	58,169	58,169	0	0	0
A5042204	COLORADO SPRINGS	CO		07/12/2005		471,220	0	0	0	0	0	0	24,112	24,112	0	0	0
A5121602	COLORADO SPRINGS	CO		02/07/2006		832,877	0	0	0	0	0	0	34,110	34,110	0	0	0
A6070708	COLORADO SPRINGS	CO		09/15/2006		267,058	0	0	0	0	0	0	10,177	10,177	0	0	0
A7051808	COLORADO SPRINGS	CO		07/27/2007		374,482	0	0	0	0	0	0	13,346	13,346	0	0	0
A7070602	COLORADO SPRINGS	CO		09/10/2007		760,030	0	0	0	0	0	0	25,738	25,738	0	0	0
A7071103	COLORADO SPRINGS	CO		09/24/2007		254,035	0	0	0	0	0	0	8,511	8,511	0	0	0
A8020101	COLORADO SPRINGS	CO		04/09/2008		592,656	0	0	0	0	0	0	22,162	22,162	0	0	0
A8082902	COLORADO SPRINGS	CO		11/10/2008		1,819,555	0	0	0	0	0	0	35,411	35,411	0	0	0
A9072101	COLORADO SPRINGS	CO		08/28/2009		308,305	0	0	0	0	0	0	44,004	44,004	0	0	0
B1082904	COLORADO SPRINGS	CO		10/28/2011		767,677	0	0	0	0	0	0	18,966	18,966	0	0	0
B2102501	COLORADO SPRINGS	CO		12/19/2012		604,038	0	0	0	0	0	0	14,672	14,672	0	0	0
B5022402	COLORADO SPRINGS	CO		04/28/2015		526,785	0	0	0	0	0	0	12,780	12,780	0	0	0
B5050401	COLORADO SPRINGS	CO		09/01/2015		706,386	0	0	0	0	0	0	22,279	22,279	0	0	0
B2042302	COMMERCE CITY	CO		07/18/2012		154,054	0	0	0	0	0	0	9,834	9,834	0	0	0
B3013001	COMMERCE CITY	CO		03/28/2013		506,530	0	0	0	0	0	0	13,062	13,062	0	0	0
A7041602	DELTA	CO		07/24/2007		304,960	0	0	0	0	0	0	17,939	17,939	0	0	0
A2071901	DENVER	CO		10/23/2002		669,023	0	0	0	0	0	0	84,032	84,032	0	0	0
A3082501	DENVER	CO		10/28/2003		55,529	0	0	0	0	0	0	17,822	17,822	0	0	0
A5071401	DENVER	CO		02/23/2006		389,069	0	0	0	0	0	0	112,107	112,107	0	0	0
A5120602	DENVER	CO		01/25/2006		110,499	0	0	0	0	0	0	7,898	7,898	0	0	0
A6121101	DENVER	CO		02/16/2007		388,166	0	0	0	0	0	0	18,953	18,953	0	0	0
A7091103	DENVER	CO		12/13/2007		987,656	0	0	0	0	0	0	26,748	26,748	0	0	0
A7120412	DENVER	CO		01/18/2008		1,527,827	0	0	0	0	0	0	51,308	51,308	0	0	0
A8082009	DENVER	CO		10/02/2008		404,230	0	0	0	0	0	0	14,494	14,494	0	0	0
B1030103	DENVER	CO		04/22/2011		240,565	0	0	0	0	0	0	5,761	5,761	0	0	0
B1030105	DENVER	CO		04/22/2011		276,755	0	0	0	0	0	0	6,626	6,626	0	0	0
B1030106	DENVER	CO		04/22/2011		487,965	0	0	0	0	0	0	11,682	11,682	0	0	0
B1031604	DENVER	CO		07/08/2011		436,304	0	0	0	0	0	0	29,728	29,728	0	0	0
B1052502	DENVER	CO		07/21/2011		546,095	0	0	0	0	0	0	13,376	13,376	0	0	0
B1052503	DENVER	CO		07/21/2011		415,775	0	0	0	0	0	0	10,184	10,184	0	0	0
B1062402	DENVER	CO		09/01/2011		882,592	0	0	0	0	0	0	35,216	35,216	0	0	0
B1070602	DENVER	CO		09/22/2011		485,044	0	0	0	0	0	0	19,353	19,353	0	0	0
B1070604	DENVER	CO		09/26/2011		415,310	0	0	0	0	0	0	10,036	10,036	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					
B1071202	DENVER	CO		09/27/2011		844,649	0	0	0	0	0	0	33,701	33,701	0	0	0
B1110102	DENVER	CO		12/13/2011		249,576	0	0	0	0	0	0	6,187	6,187	0	0	0
B2031602	DENVER	CO		06/06/2012		414,797	0	0	0	0	0	0	10,158	10,158	0	0	0
B2042502	DENVER	CO		06/29/2012		2,024,830	0	0	0	0	0	0	56,005	56,005	0	0	0
B2042502-1	DENVER	CO		05/18/2015		586,267	0	0	0	0	0	0	16,011	16,011	0	0	0
B2051104	DENVER	CO		07/03/2012		485,452	0	0	0	0	0	0	12,179	12,179	0	0	0
B2071901	DENVER	CO		09/18/2012		761,336	0	0	0	0	0	0	19,154	19,154	0	0	0
B2082803	DENVER	CO		11/21/2012		481,733	0	0	0	0	0	0	12,543	12,543	0	0	0
B2082804	DENVER	CO		11/21/2012		1,150,450	0	0	0	0	0	0	29,938	29,938	0	0	0
B2091001	DENVER	CO		11/15/2012		324,314	0	0	0	0	0	0	8,185	8,185	0	0	0
B2111602	DENVER	CO		01/10/2013		347,276	0	0	0	0	0	0	8,654	8,654	0	0	0
B2122001	DENVER	CO		02/20/2013		463,267	0	0	0	0	0	0	55,980	55,980	0	0	0
B3011503	DENVER	CO		02/26/2013		578,339	0	0	0	0	0	0	14,777	14,777	0	0	0
B3030503	DENVER	CO		05/15/2013		395,581	0	0	0	0	0	0	45,964	45,964	0	0	0
B3040401	DENVER	CO		06/14/2013		396,124	0	0	0	0	0	0	10,035	10,035	0	0	0
B3040402	DENVER	CO		06/14/2013		924,298	0	0	0	0	0	0	23,412	23,412	0	0	0
B3040403	DENVER	CO		06/14/2013		997,659	0	0	0	0	0	0	25,269	25,269	0	0	0
B3050204	DENVER	CO		07/19/2013		1,069,997	0	0	0	0	0	0	26,937	26,937	0	0	0
B3071802	DENVER	CO		09/30/2013		629,804	0	0	0	0	0	0	13,748	13,748	0	0	0
B4010302	DENVER	CO		03/10/2014		426,471	0	0	0	0	0	0	8,955	8,955	0	0	0
B4030701	DENVER	CO		05/12/2014		1,360,106	0	0	0	0	0	0	30,171	30,171	0	0	0
B4091201	DENVER	CO		11/07/2014		202,770	0	0	0	0	0	0	4,645	4,645	0	0	0
B4091702	DENVER	CO		01/05/2015		918,314	0	0	0	0	0	0	29,721	29,721	0	0	0
B5021002	DENVER	CO		06/04/2015		448,543	0	0	0	0	0	0	10,768	10,768	0	0	0
B5050402	DENVER	CO		07/16/2015		533,012	0	0	0	0	0	0	11,252	11,252	0	0	0
B5060403	DENVER	CO		08/14/2015		2,362,774	0	0	0	0	0	0	76,015	76,015	0	0	0
B5103002	DENVER	CO		01/15/2016		0	0	0	0	0	0	0	279,838	279,838	0	0	0
B5103003	DENVER	CO		01/15/2016		0	0	0	0	0	0	0	142,460	142,460	0	0	0
B5112503	DENVER	CO		02/17/2016		0	0	0	0	0	0	0	2,230,369	2,230,369	0	0	0
B6010402	DENVER	CO		02/26/2016		0	0	0	0	0	0	0	880,041	880,041	0	0	0
B6012203	DENVER	CO		03/25/2016		0	0	0	0	0	0	0	1,709,545	1,709,545	0	0	0
B6033001	DENVER	CO		05/31/2016		0	0	0	0	0	0	0	340,010	340,010	0	0	0
B6041103	DENVER	CO		06/21/2016		0	0	0	0	0	0	0	198,205	198,205	0	0	0
B6082201	DENVER	CO		10/20/2016		0	0	0	0	0	0	0	245,950	245,950	0	0	0
B6082502	DENVER	CO		11/03/2016		0	0	0	0	0	0	0	748,688	748,688	0	0	0
B5103004	ENGELWOOD	CO		01/15/2016		0	0	0	0	0	0	0	559,675	559,675	0	0	0
B1021703	ENGLEWOOD	CO		03/17/2011		1,131,832	0	0	0	0	0	0	29,807	29,807	0	0	0
B2051103	ENGLEWOOD	CO		07/03/2012		395,553	0	0	0	0	0	0	9,924	9,924	0	0	0
B2060601	ENGLEWOOD	CO		09/27/2012		598,914	0	0	0	0	0	0	23,547	23,547	0	0	0
B2110601	ENGLEWOOD	CO		01/10/2013		347,276	0	0	0	0	0	0	8,654	8,654	0	0	0
B2111603	ENGLEWOOD	CO		01/10/2013		579,069	0	0	0	0	0	0	14,651	14,651	0	0	0
B3011802	ENGLEWOOD	CO		03/12/2013		1,055,322	0	0	0	0	0	0	26,793	26,793	0	0	0
B3103002	ENGLEWOOD	CO		01/07/2014		826,774	0	0	0	0	0	0	414,315	414,315	0	0	0
B5031903	ENGLEWOOD	CO		05/15/2015		711,661	0	0	0	0	0	0	16,025	16,025	0	0	0
B5031904	ENGLEWOOD	CO		05/15/2015		549,918	0	0	0	0	0	0	12,387	12,387	0	0	0
B5050403	ENGLEWOOD	CO		07/16/2015		471,510	0	0	0	0	0	0	9,955	9,955	0	0	0
B5103005	ENGLEWOOD	CO		01/15/2016		0	0	0	0	0	0	0	201,486	201,486	0	0	0
W4101601	ENGLEWOOD	CO		11/21/2014		4,350,580	0	0	0	0	0	0	1,431,923	1,431,923	0	0	0
A5060601	FIRESTONE	CO		08/24/2005		521,274	0	0	0	0	0	0	41,068	41,068	0	0	0
A4020601	FORT COLLINS	CO		04/20/2004		213,537	0	0	0	0	0	0	58,173	58,173	0	0	0
A8080806	FORT COLLINS	CO		10/28/2008		2,970,628	0	0	0	0	0	0	85,087	85,087	0	0	0
B0072903	FREDERICK	CO		10/20/2010		548,353	0	0	0	0	0	0	15,172	15,172	0	0	0
B2091103	GLENWOOD SPRINGS	CO		11/29/2012		1,073,308	0	0	0	0	0	0	31,546	31,546	0	0	0
B2091104	GOLDEN	CO		11/08/2012		2,154,546	0	0	0	0	0	0	56,929	56,929	0	0	0
B5071001	GOLDEN	CO		09/17/2015		512,885	0	0	0	0	0	0	11,491	11,491	0	0	0
A8061308	GREELEY	CO		08/25/2008		235,157	0	0	0	0	0	0	6,273	6,273	0	0	0
B6030810	GYPSUM	CO		06/03/2016		0	0	0	0	0	0	0	746,178	746,178	0	0	0
A6122303	HENDERSON	CO		03/29/2007		1,239,063	0	0	0	0	0	0	43,584	43,584	0	0	0
B6070701	HENDERSON	CO		08/31/2016		0	0	0	0	0	0	0	1,498,007	1,498,007	0	0	0
B2053101	LAFAYETTE	CO		10/05/2012		1,985,327	0	0	0	0	0	0	74,894	74,894	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												
B4021202	LAFAYETTE	CO		03/27/2014		656,526	0	0	0	0	0	0	11,595	11,595	0	0	0
B4021203	LAFAYETTE	CO		03/27/2014		308,956	0	0	0	0	0	0	5,455	5,455	0	0	0
A7022602	LAKEWOOD	CO		05/02/2007		494,841	0	0	0	0	0	0	18,122	18,122	0	0	0
A8050801	LAKEWOOD	CO		09/30/2008		744,396	0	0	0	0	0	0	28,189	28,189	0	0	0
A1111302	LITTLETON	CO		01/16/2002		59,386	0	0	0	0	0	0	50,842	50,842	0	0	0
A9042704	LITTLETON	CO		07/17/2009		85,822	0	0	0	0	0	0	4,573	4,573	0	0	0
B1071401	LITTLETON	CO		09/29/2011		326,642	0	0	0	0	0	0	12,217	12,217	0	0	0
B2052203	LITTLETON	CO		08/02/2012		445,273	0	0	0	0	0	0	17,253	17,253	0	0	0
A9120302	LONE TREE	CO		01/29/2010		1,574,601	0	0	0	0	0	0	68,742	68,742	0	0	0
A7033002	LONGMONT	CO		06/15/2007		575,529	0	0	0	0	0	0	35,492	35,492	0	0	0
B5012201	LONGMONT	CO		04/06/2015		526,654	0	0	0	0	0	0	12,998	12,998	0	0	0
A4030303	LOUISVILLE	CO		05/11/2004		411,799	0	0	0	0	0	0	23,086	23,086	0	0	0
B5030605	LOVELAND	CO		05/15/2015		4,071,713	0	0	0	0	0	0	99,928	99,928	0	0	0
B4041403	NORTHGLENN	CO		06/18/2014		403,929	0	0	0	0	0	0	13,880	13,880	0	0	0
B2042405	PARKER	CO		06/14/2012		568,380	0	0	0	0	0	0	22,843	22,843	0	0	0
B2042406	PARKER	CO		06/14/2012		541,955	0	0	0	0	0	0	21,777	21,777	0	0	0
B2051102	PARKER	CO		06/27/2012		225,047	0	0	0	0	0	0	8,945	8,945	0	0	0
B2052202	PARKER	CO		08/02/2012		1,214,593	0	0	0	0	0	0	45,985	45,985	0	0	0
B2062802	PARKER	CO		08/30/2012		881,789	0	0	0	0	0	0	23,736	23,736	0	0	0
B5011601	PARKER	CO		02/27/2015		944,630	0	0	0	0	0	0	23,958	23,958	0	0	0
A8080805	PLATTEVILLE	CO		10/28/2008		509,600	0	0	0	0	0	0	14,598	14,598	0	0	0
A7080705	PUEBLO	CO		10/05/2007		509,521	0	0	0	0	0	0	152,396	152,396	0	0	0
B4082501	PUEBLO	CO		12/05/2014		386,404	0	0	0	0	0	0	9,107	9,107	0	0	0
A2070301	THORNTON	CO		12/02/2002		928,521	0	0	0	0	0	0	60,174	60,174	0	0	0
B4071701	THORNTON	CO		09/26/2014		136,327	0	0	0	0	0	0	8,300	8,300	0	0	0
A7050103	WESTMINSTER	CO		07/18/2007		383,139	0	0	0	0	0	0	13,500	13,500	0	0	0
A8061001	WESTMINSTER	CO		08/27/2008		1,119,219	0	0	0	0	0	0	33,000	33,000	0	0	0
B2061801	WESTMINSTER	CO		08/13/2012		1,064,112	0	0	0	0	0	0	29,075	29,075	0	0	0
A5101206	WHEAT RIDGE	CO		12/31/2006		100,180	0	0	0	0	0	0	7,369	7,369	0	0	0
A7033001	WHEAT RIDGE	CO		05/29/2007		410,218	0	0	0	0	0	0	16,068	16,068	0	0	0
A6010501	WINDSOR	CO		12/31/2006		139,183	0	0	0	0	0	0	23,274	23,274	0	0	0
B3013003	WOODLAND PARK	CO		08/29/2013		791,022	0	0	0	0	0	0	28,414	28,414	0	0	0
A8061208	BETHEL	CT		08/12/2008		245,602	0	0	0	0	0	0	7,339	7,339	0	0	0
A7121902	DANBURY	CT		02/12/2008		632,889	0	0	0	0	0	0	20,588	20,588	0	0	0
A7021604	KENT	CT		04/26/2007		219,267	0	0	0	0	0	0	7,922	7,922	0	0	0
A7072701	NEW LONDON	CT		11/08/2007		191,209	0	0	0	0	0	0	6,497	6,497	0	0	0
A3101002	NORWALK	CT		02/12/2004		434,195	0	0	0	0	0	0	44,906	44,906	0	0	0
B0080612	STRATFORD	CT		10/26/2010		163,423	0	0	0	0	0	0	8,100	8,100	0	0	0
A8112602	WINDSOR	CT		01/30/2009		378,030	0	0	0	0	0	0	39,766	39,766	0	0	0
A2090401	WASHINGTON	DC		11/20/2002		877,623	0	0	0	0	0	0	101,534	101,534	0	0	0
A4040226	WASHINGTON	DC		07/30/2004		609,440	0	0	0	0	0	0	154,005	154,005	0	0	0
A5030402	WASHINGTON	DC		06/29/2005		897,338	0	0	0	0	0	0	70,197	70,197	0	0	0
A5091206	WASHINGTON	DC		12/05/2005		842,200	0	0	0	0	0	0	63,109	63,109	0	0	0
B0040901	WASHINGTON	DC		06/22/2010		379,586	0	0	0	0	0	0	19,571	19,571	0	0	0
B1011106	WASHINGTON	DC		03/11/2011		539,830	0	0	0	0	0	0	21,703	21,703	0	0	0
B1110901	WASHINGTON	DC		12/22/2011		704,218	0	0	0	0	0	0	18,224	18,224	0	0	0
B3070302	WASHINGTON	DC		09/26/2013		454,325	0	0	0	0	0	0	16,205	16,205	0	0	0
B4110602	WASHINGTON	DC		01/23/2015		571,134	0	0	0	0	0	0	12,282	12,282	0	0	0
B4121201	WASHINGTON	DC		03/16/2015		3,781,121	0	0	0	0	0	0	93,792	93,792	0	0	0
B4121702	WASHINGTON	DC		02/25/2015		1,019,488	0	0	0	0	0	0	22,950	22,950	0	0	0
B5040301	WASHINGTON	DC		05/26/2015		6,874,986	0	0	0	0	0	0	127,273	127,273	0	0	0
B5080401	WASHINGTON	DC		09/25/2015		764,022	0	0	0	0	0	0	17,115	17,115	0	0	0
B6031701	WASHINGTON	DC		05/16/2016		0	0	0	0	0	0	0	2,454,947	2,454,947	0	0	0
A5050901	BEAR	DE		08/05/2005		851,026	0	0	0	0	0	0	42,009	42,009	0	0	0
B0120815	DOVER	DE		03/21/2011		990,010	0	0	0	0	0	0	45,052	45,052	0	0	0
B0120817	HARRINGTON	DE		03/21/2011		1,500,072	0	0	0	0	0	0	68,260	68,260	0	0	0
B1101301	ALTAMONTE SPRINGS	FL		12/20/2011		600,211	0	0	0	0	0	0	18,250	18,250	0	0	0
B5090904	APOPKA	FL		12/23/2015		1,025,000	0	0	0	0	0	0	259,063	259,063	0	0	0
B6021101	APOPKA	FL		05/27/2016		0	0	0	0	0	0	0	1,050,428	1,050,428	0	0	0
A7021202	ATLANTIC BEACH	FL		04/24/2007		452,529	0	0	0	0	0	0	17,081	17,081	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												
B0120802	ATLANTIS	FL		03/01/2011		1,569,422	0	0	0	0	0	0	41,021	41,021	0	0	0
B3013101	AUBURNDALE	FL		04/22/2013		652,810	0	0	0	0	0	0	17,001	17,001	0	0	0
B6032901	AVON PARK	FL		06/13/2016		0	0	0	0	0	0	0	354,128	354,128	0	0	0
A6020903	BARTOW	FL		12/31/2006		173,425	0	0	0	0	0	0	27,359	27,359	0	0	0
B5072705	BOCA RATON	FL		10/05/2015		502,791	0	0	0	0	0	0	11,006	11,006	0	0	0
B5030506	BRADENTON	FL		06/01/2015		2,161,473	0	0	0	0	0	0	54,598	54,598	0	0	0
B2100103	BRANDON	FL		12/14/2012		1,401,492	0	0	0	0	0	0	36,808	36,808	0	0	0
B2013101	BROOKSVILLE	FL		03/28/2012		1,580,574	0	0	0	0	0	0	41,320	41,320	0	0	0
B5030508	BUSHNELL	FL		06/01/2015		2,025,240	0	0	0	0	0	0	51,165	51,165	0	0	0
B1029905	CALLAWAY	FL		10/14/2011		646,191	0	0	0	0	0	0	10,666	10,666	0	0	0
A4031703	CAPE CORAL	FL		06/16/2004		834,730	0	0	0	0	0	0	41,809	41,809	0	0	0
B5031901	CAPE CORAL	FL		06/15/2015		1,474,541	0	0	0	0	0	0	33,596	33,596	0	0	0
B2113002	CASSELBERRY	FL		01/30/2013		1,224,782	0	0	0	0	0	0	31,970	31,970	0	0	0
A5070602	CHIEFLAND	FL		09/22/2005		641,298	0	0	0	0	0	0	50,278	50,278	0	0	0
B1029917	CINCO BAYOU	FL		10/07/2011		381,550	0	0	0	0	0	0	6,297	6,297	0	0	0
B1029942	CINCO BAYOU	FL		09/30/2011		588,305	0	0	0	0	0	0	9,714	9,714	0	0	0
A3051907	CLEARWATER	FL		08/14/2003		427,372	0	0	0	0	0	0	15,957	15,957	0	0	0
A5061303	CLEARWATER	FL		08/31/2005		203,363	0	0	0	0	0	0	38,535	38,535	0	0	0
A7121804	CLEARWATER	FL		02/28/2008		614,761	0	0	0	0	0	0	11,472	11,472	0	0	0
B3090501	CLEARWATER	FL		11/22/2013		514,184	0	0	0	0	0	0	11,644	11,644	0	0	0
A4120203	CLERMONT	FL		03/24/2005		249,225	0	0	0	0	0	0	52,043	52,043	0	0	0
A8021104	COCONUT CREEK	FL		04/25/2008		1,271,531	0	0	0	0	0	0	42,216	42,216	0	0	0
A4040230	CORAL GABLES	FL		07/08/2004		570,346	0	0	0	0	0	0	54,789	54,789	0	0	0
A4040230-2	CORAL GABLES	FL		07/15/2015		605,639	0	0	0	0	0	0	13,493	13,493	0	0	0
A6040405	CORAL GABLES	FL		12/31/2006		92,074	0	0	0	0	0	0	14,145	14,145	0	0	0
A7112701	CORAL GABLES	FL		01/18/2008		229,494	0	0	0	0	0	0	8,870	8,870	0	0	0
A8022214	CORAL GABLES	FL		05/12/2008		496,341	0	0	0	0	0	0	17,549	17,549	0	0	0
A8022215	CORAL GABLES	FL		05/12/2008		188,418	0	0	0	0	0	0	6,667	6,667	0	0	0
A8022216	CORAL GABLES	FL		05/12/2008		259,103	0	0	0	0	0	0	9,162	9,162	0	0	0
A8022217	CORAL GABLES	FL		05/12/2008		201,873	0	0	0	0	0	0	7,144	7,144	0	0	0
B2012901	CORAL GABLES	FL		03/22/2012		379,250	0	0	0	0	0	0	24,635	24,635	0	0	0
B2083004	CORAL GABLES	FL		11/20/2012		443,959	0	0	0	0	0	0	17,799	17,799	0	0	0
A3050602	CORAL SPRINGS	FL		07/31/2003		744,067	0	0	0	0	0	0	78,876	78,876	0	0	0
B0051304	CORAL SPRINGS	FL		06/30/2010		1,284,853	0	0	0	0	0	0	43,566	43,566	0	0	0
B1029913	CRESTVIEW	FL		03/31/2011		1,701,237	0	0	0	0	0	0	29,822	29,822	0	0	0
B1029919	CRESTVIEW	FL		03/31/2011		1,462,154	0	0	0	0	0	0	25,637	25,637	0	0	0
B1029920	CRESTVIEW	FL		03/31/2011		1,120,448	0	0	0	0	0	0	19,635	19,635	0	0	0
B1029921	CRESTVIEW	FL		03/31/2011		1,036,540	0	0	0	0	0	0	18,182	18,182	0	0	0
B1029922	CRESTVIEW	FL		03/31/2011		624,850	0	0	0	0	0	0	11,747	11,747	0	0	0
B1029951	CRESTVIEW	FL		03/31/2011		902,115	0	0	0	0	0	0	15,824	15,824	0	0	0
B1029955	CRESTVIEW	FL		10/07/2011		720,513	0	0	0	0	0	0	11,626	11,626	0	0	0
B5010902	DANIA	FL		04/10/2015		1,303,101	0	0	0	0	0	0	30,020	30,020	0	0	0
B1062302	DAYTONA BEACH	FL		08/05/2011		987,344	0	0	0	0	0	0	25,858	25,858	0	0	0
B6081803	DEFUNIAK SPRINGS	FL		10/31/2016		0	0	0	0	0	0	0	1,165,425	1,165,425	0	0	0
B5072704	DELAND	FL		10/05/2015		251,220	0	0	0	0	0	0	5,501	5,501	0	0	0
A8022219	DELRAY BEACH	FL		05/15/2008		152,638	0	0	0	0	0	0	5,039	5,039	0	0	0
B3020801	DELRAY BEACH	FL		04/05/2013		508,990	0	0	0	0	0	0	13,046	13,046	0	0	0
B1080201	DELTONA	FL		10/13/2011		798,647	0	0	0	0	0	0	54,555	54,555	0	0	0
B1029915	DESTIN	FL		05/24/2011		997,539	0	0	0	0	0	0	15,822	15,822	0	0	0
B1029926	DESTIN	FL		10/14/2011		802,114	0	0	0	0	0	0	13,246	13,246	0	0	0
B1029945	DESTIN	FL		05/24/2011		1,130,927	0	0	0	0	0	0	17,942	17,942	0	0	0
B6031801	DUNNELLON	FL		06/24/2016		0	0	0	0	0	0	0	477,224	477,224	0	0	0
B3030703	EDGEWATER	FL		05/30/2013		515,977	0	0	0	0	0	0	13,146	13,146	0	0	0
B3081904	FLORIDA CITY	FL		11/05/2013		378,330	0	0	0	0	0	0	21,559	21,559	0	0	0
B5021702	FLORIDA CITY	FL		05/22/2015		617,786	0	0	0	0	0	0	32,097	32,097	0	0	0
A3060601	FORT MYERS	FL		08/15/2003		1,604,197	0	0	0	0	0	0	166,897	166,897	0	0	0
A5083106	FORT MYERS	FL		12/31/2006		300,413	0	0	0	0	0	0	14,214	14,214	0	0	0
A50831063	FORT MYERS	FL		12/21/2007		265,024	0	0	0	0	0	0	7,071	7,071	0	0	0
A7042505	FORT MYERS	FL		07/31/2007		218,302	0	0	0	0	0	0	7,525	7,525	0	0	0
B1030701	FORT MYERS	FL		05/20/2011		406,338	0	0	0	0	0	0	9,515	9,515	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												
B1110702	FORT MYERS	FL		01/18/2012		414,487	0	0	0	0	0	0	10,825	10,825	0	0	0
B3030402	FORT MYERS	FL		05/13/2013		314,912	0	0	0	0	0	0	11,556	11,556	0	0	0
B3032803	FORT MYERS	FL		06/13/2013		780,487	0	0	0	0	0	0	18,549	18,549	0	0	0
B3052301	FORT MYERS	FL		08/05/2013		798,203	0	0	0	0	0	0	19,342	19,342	0	0	0
B3081302	FORT MYERS	FL		10/25/2013		151,074	0	0	0	0	0	0	3,387	3,387	0	0	0
B3103103	FORT MYERS	FL		01/24/2014		458,199	0	0	0	0	0	0	15,891	15,891	0	0	0
B3120301	FORT MYERS	FL		02/11/2014		337,838	0	0	0	0	0	0	7,258	7,258	0	0	0
B4021404	FORT MYERS	FL		05/02/2014		2,045,729	0	0	0	0	0	0	105,135	105,135	0	0	0
B4051601	FORT MYERS	FL		07/16/2014		887,086	0	0	0	0	0	0	21,507	21,507	0	0	0
A7060501	FORT PIERCE	FL		08/15/2007		219,060	0	0	0	0	0	0	14,484	14,484	0	0	0
B1091303	FORT PIERCE	FL		11/23/2011		1,253,368	0	0	0	0	0	0	85,315	85,315	0	0	0
B5121402	FORT PIERCE	FL		03/10/2016		0	0	0	0	0	0	0	965,072	965,072	0	0	0
B1029916	FORT WALTON BEACH	FL		10/14/2011		862,078	0	0	0	0	0	0	14,243	14,243	0	0	0
B1029923	FORT WALTON BEACH	FL		03/31/2011		718,454	0	0	0	0	0	0	12,618	12,618	0	0	0
B1029927	FORT WALTON BEACH	FL		09/30/2011		588,356	0	0	0	0	0	0	9,717	9,717	0	0	0
B1029956	FORT WALTON BEACH	FL		03/31/2011		1,166,361	0	0	0	0	0	0	20,455	20,455	0	0	0
B1029958	FORT WALTON BEACH	FL		03/31/2011		628,615	0	0	0	0	0	0	11,044	11,044	0	0	0
B2062004	FORT WALTON BEACH	FL		10/31/2012		428,927	0	0	0	0	0	0	25,428	25,428	0	0	0
B1029929	FREEPORT	FL		05/24/2011		1,095,534	0	0	0	0	0	0	16,121	16,121	0	0	0
B1029962	FREEPORT	FL		10/14/2011		735,452	0	0	0	0	0	0	12,142	12,142	0	0	0
A2032603	FT LAUDERDALE	FL		05/30/2002		134,003	0	0	0	0	0	0	87,683	87,683	0	0	0
A3021912	FT LAUDERDALE	FL		04/15/2003		216,130	0	0	0	0	0	0	23,668	23,668	0	0	0
A5071903	FT LAUDERDALE	FL		12/31/2006		733,910	0	0	0	0	0	0	55,938	55,938	0	0	0
A6052601	GAINESVILLE	FL		12/31/2006		889,664	0	0	0	0	0	0	58,350	58,350	0	0	0
A6080301	GAINESVILLE	FL		09/28/2006		1,391,939	0	0	0	0	0	0	53,443	53,443	0	0	0
A8052001	GAINESVILLE	FL		07/15/2008		491,537	0	0	0	0	0	0	14,877	14,877	0	0	0
A8071101	GAINESVILLE	FL		09/10/2008		624,571	0	0	0	0	0	0	18,833	18,833	0	0	0
B1029937	GULF BREEZE	FL		05/06/2011		408,955	0	0	0	0	0	0	27,546	27,546	0	0	0
B1029938	GULF BREEZE	FL		09/30/2011		612,917	0	0	0	0	0	0	10,227	10,227	0	0	0
A9042004	HAINES CITY	FL		06/30/2009		735,157	0	0	0	0	0	0	22,602	22,602	0	0	0
A7061403	HALLANDALE	FL		08/28/2007		1,266,932	0	0	0	0	0	0	42,760	42,760	0	0	0
A4022002	HIALEAH	FL		05/04/2004		839,957	0	0	0	0	0	0	46,677	46,677	0	0	0
A4033018	HIALEAH	FL		06/17/2004		689,493	0	0	0	0	0	0	34,837	34,837	0	0	0
B0020801	HIALEAH	FL		03/30/2010		863,206	0	0	0	0	0	0	27,201	27,201	0	0	0
B4071401	HIALEAH	FL		09/23/2014		391,069	0	0	0	0	0	0	8,464	8,464	0	0	0
A3060604	HIALEAH GARDENS	FL		12/31/2006		129,043	0	0	0	0	0	0	42,187	42,187	0	0	0
A2110407	HOLLYWOOD	FL		01/24/2003		373,997	0	0	0	0	0	0	45,873	45,873	0	0	0
A4033019	HOLLYWOOD	FL		08/23/2004		167,532	0	0	0	0	0	0	41,280	41,280	0	0	0
A9021203	HOLLYWOOD	FL		04/16/2009		365,739	0	0	0	0	0	0	17,069	17,069	0	0	0
B6042702	HOMOSASSA	FL		07/14/2016		0	0	0	0	0	0	0	471,612	471,612	0	0	0
B4030306	HUDSON	FL		05/20/2014		541,470	0	0	0	0	0	0	13,728	13,728	0	0	0
B5030507	HUDSON	FL		06/01/2015		2,474,018	0	0	0	0	0	0	62,494	62,494	0	0	0
A2092705	JACKSONVILLE	FL		12/12/2002		269,610	0	0	0	0	0	0	30,985	30,985	0	0	0
A3030305	JACKSONVILLE	FL		05/20/2003		263,328	0	0	0	0	0	0	28,335	28,335	0	0	0
A4030905	JACKSONVILLE	FL		05/27/2004		385,340	0	0	0	0	0	0	21,613	21,613	0	0	0
A7013005	JACKSONVILLE	FL		03/30/2007		229,706	0	0	0	0	0	0	8,015	8,015	0	0	0
A7032304	JACKSONVILLE	FL		05/30/2007		410,897	0	0	0	0	0	0	15,279	15,279	0	0	0
A7052901	JACKSONVILLE	FL		07/16/2007		296,891	0	0	0	0	0	0	10,108	10,108	0	0	0
A7100402	JACKSONVILLE	FL		11/30/2007		259,803	0	0	0	0	0	0	8,659	8,659	0	0	0
A7120701	JACKSONVILLE	FL		02/26/2008		437,191	0	0	0	0	0	0	9,521	9,521	0	0	0
B1012704	JACKSONVILLE	FL		03/25/2011		2,634,721	0	0	0	0	0	0	93,714	93,714	0	0	0
B1062301	JACKSONVILLE	FL		09/23/2011		742,038	0	0	0	0	0	0	19,314	19,314	0	0	0
B3032501	JACKSONVILLE	FL		06/04/2013		518,711	0	0	0	0	0	0	19,359	19,359	0	0	0
B3041901	JACKSONVILLE	FL		06/28/2013		580,890	0	0	0	0	0	0	34,846	34,846	0	0	0
B3121801	JACKSONVILLE	FL		03/18/2014		361,599	0	0	0	0	0	0	9,269	9,269	0	0	0
B5010502	JACKSONVILLE	FL		03/25/2015		254,790	0	0	0	0	0	0	8,139	8,139	0	0	0
B5011901	JACKSONVILLE	FL		03/25/2015		1,133,011	0	0	0	0	0	0	57,602	57,602	0	0	0
B5031301	JACKSONVILLE	FL		05/28/2015		475,327	0	0	0	0	0	0	11,084	11,084	0	0	0
B5041405	JACKSONVILLE	FL		06/05/2015		1,216,827	0	0	0	0	0	0	30,740	30,740	0	0	0
B5041505	JACKSONVILLE	FL		06/30/2015		855,584	0	0	0	0	0	0	44,111	44,111	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
B5060202	JACKSONVILLE	FL		07/30/2015		1,560,850	0	0	0	0	0	0	34,746	34,746	0	0	0
B5120203	JACKSONVILLE	FL		01/26/2016		0	0	0	0	0	0	0	280,302	280,302	0	0	0
B6071301	JACKSONVILLE	FL		09/07/2016		0	0	0	0	0	0	0	436,573	436,573	0	0	0
B0070103	JENSEN BEACH	FL		09/10/2010		681,755	0	0	0	0	0	0	18,210	18,210	0	0	0
A2111508	JUPITER	FL		12/31/2006		126,281	0	0	0	0	0	0	53,986	53,986	0	0	0
A7090702	KISSIMMEE	FL		10/16/2007		685,852	0	0	0	0	0	0	14,639	14,639	0	0	0
A8121018	KISSIMMEE	FL		03/30/2009		511,360	0	0	0	0	0	0	22,611	22,611	0	0	0
B1011403	KISSIMMEE	FL		04/05/2011		966,508	0	0	0	0	0	0	67,121	67,121	0	0	0
B3061302	KISSIMMEE	FL		09/06/2013		1,112,704	0	0	0	0	0	0	28,583	28,583	0	0	0
B3061302-1	KISSIMMEE	FL		11/09/2016		0	0	0	0	0	0	0	71,631	71,631	0	0	0
B2082901	LAKE CITY	FL		12/07/2012		549,124	0	0	0	0	0	0	13,767	13,767	0	0	0
B2050904	LAKE MARY	FL		07/20/2012		702,420	0	0	0	0	0	0	18,172	18,172	0	0	0
B4120302	LAKE MARY	FL		02/02/2015		473,872	0	0	0	0	0	0	9,951	9,951	0	0	0
B2090402	LAKE WORTH	FL		10/31/2012		881,191	0	0	0	0	0	0	33,627	33,627	0	0	0
B4042102	LAKE WORTH	FL		06/25/2014		473,974	0	0	0	0	0	0	24,796	24,796	0	0	0
B2031307	LAKELAND	FL		04/11/2012		537,856	0	0	0	0	0	0	19,857	19,857	0	0	0
B2032301	LAKELAND	FL		06/29/2012		837,993	0	0	0	0	0	0	22,149	22,149	0	0	0
B2061401	LAKELAND	FL		08/24/2012		1,420,915	0	0	0	0	0	0	56,275	56,275	0	0	0
B3020601	LAKELAND	FL		04/09/2013		850,405	0	0	0	0	0	0	21,125	21,125	0	0	0
B4110601	LAKELAND	FL		01/23/2015		310,759	0	0	0	0	0	0	7,537	7,537	0	0	0
B6032903	LAKELAND	FL		07/12/2016		0	0	0	0	0	0	0	424,739	424,739	0	0	0
B6042102	LAKELAND	FL		06/29/2016		0	0	0	0	0	0	0	583,944	583,944	0	0	0
B1029946	LAMONT	FL		10/14/2011		476,223	0	0	0	0	0	0	7,860	7,860	0	0	0
A4112301	LARGO	FL		01/28/2005		315,524	0	0	0	0	0	0	21,655	21,655	0	0	0
A7121803	LARGO	FL		02/29/2008		936,548	0	0	0	0	0	0	17,474	17,474	0	0	0
B1042702	LARGO	FL		07/14/2011		539,256	0	0	0	0	0	0	17,132	17,132	0	0	0
B5030511	LARGO	FL		06/01/2015		1,953,328	0	0	0	0	0	0	49,348	49,348	0	0	0
A2110405	LAUDERHILL	FL		01/22/2003		238,663	0	0	0	0	0	0	21,296	21,296	0	0	0
B3020704	LAUDERHILL	FL		05/22/2013		222,232	0	0	0	0	0	0	13,663	13,663	0	0	0
B1050401	LIVE OAK	FL		06/15/2011		1,027,910	0	0	0	0	0	0	43,881	43,881	0	0	0
A7080106	LONGWOOD	FL		10/24/2007		417,593	0	0	0	0	0	0	8,659	8,659	0	0	0
A4081104	LYNN HAVEN	FL		11/16/2004		378,817	0	0	0	0	0	0	32,604	32,604	0	0	0
B2010501	MADEIRA BEACH	FL		04/11/2012		1,810,749	0	0	0	0	0	0	70,665	70,665	0	0	0
A7042006	MAITLAND	FL		06/28/2007		619,915	0	0	0	0	0	0	21,771	21,771	0	0	0
A7080910	MEDLEY	FL		10/05/2007		182,693	0	0	0	0	0	0	21,964	21,964	0	0	0
B3100302	MEDLEY	FL		12/11/2013		1,027,026	0	0	0	0	0	0	23,109	23,109	0	0	0
A6062305	MELBOURNE	FL		09/08/2006		263,560	0	0	0	0	0	0	9,764	9,764	0	0	0
A8030713	MELBOURNE	FL		06/25/2008		164,939	0	0	0	0	0	0	5,262	5,262	0	0	0
B1092201	MELBOURNE	FL		11/18/2011		1,006,944	0	0	0	0	0	0	40,836	40,836	0	0	0
B2110902	MELBOURNE	FL		02/27/2013		428,790	0	0	0	0	0	0	11,478	11,478	0	0	0
B4022001	MELBOURNE	FL		04/28/2014		2,069,767	0	0	0	0	0	0	48,572	48,572	0	0	0
B4081504	MELBOURNE	FL		10/31/2014		818,262	0	0	0	0	0	0	18,219	18,219	0	0	0
B6050901	MELBOURNE	FL		07/28/2016		0	0	0	0	0	0	0	539,169	539,169	0	0	0
B2101502	MERRITT ISLAND	FL		12/19/2012		583,067	0	0	0	0	0	0	22,435	22,435	0	0	0
B2122106	MERRITT ISLAND	FL		03/20/2013		473,038	0	0	0	0	0	0	18,878	18,878	0	0	0
A2072505	MIAMI	FL		10/09/2002		1,478,217	0	0	0	0	0	0	184,712	184,712	0	0	0
A3030705	MIAMI	FL		05/14/2003		254,420	0	0	0	0	0	0	97,044	97,044	0	0	0
A3091503	MIAMI	FL		11/25/2003		196,382	0	0	0	0	0	0	66,821	66,821	0	0	0
A4012904	MIAMI	FL		06/09/2004		467,135	0	0	0	0	0	0	124,499	124,499	0	0	0
A6030603	MIAMI	FL		12/31/2006		410,290	0	0	0	0	0	0	30,025	30,025	0	0	0
A6040403	MIAMI	FL		12/31/2006		71,065	0	0	0	0	0	0	5,057	5,057	0	0	0
A6040404	MIAMI	FL		12/31/2006		133,292	0	0	0	0	0	0	9,535	9,535	0	0	0
A6040406	MIAMI	FL		12/31/2006		115,495	0	0	0	0	0	0	8,241	8,241	0	0	0
A6122702	MIAMI	FL		03/19/2007		192,079	0	0	0	0	0	0	9,626	9,626	0	0	0
A7082203	MIAMI	FL		11/07/2007		331,181	0	0	0	0	0	0	18,560	18,560	0	0	0
A7103104	MIAMI	FL		01/16/2008		174,129	0	0	0	0	0	0	5,710	5,710	0	0	0
A7103105	MIAMI	FL		01/16/2008		174,129	0	0	0	0	0	0	5,710	5,710	0	0	0
A7120502	MIAMI	FL		02/11/2008		144,028	0	0	0	0	0	0	8,747	8,747	0	0	0
A8030506	MIAMI	FL		05/23/2008		273,213	0	0	0	0	0	0	16,668	16,668	0	0	0
A8080101	MIAMI	FL		10/23/2008		305,099	0	0	0	0	0	0	30,050	30,050	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												
B1063009	MIAMI	FL		09/26/2011		946,394	0	0	0	0	0	0	37,770	37,770	0	0	0
B2053002	MIAMI	FL		12/07/2012		272,878	0	0	0	0	0	0	7,056	7,056	0	0	0
B3011501	MIAMI	FL		03/08/2013		817,637	0	0	0	0	0	0	50,751	50,751	0	0	0
B3032002	MIAMI	FL		05/29/2013		224,254	0	0	0	0	0	0	25,620	25,620	0	0	0
B3091601	MIAMI	FL		12/05/2013		533,664	0	0	0	0	0	0	12,215	12,215	0	0	0
B5032501	MIAMI	FL		06/30/2015		640,777	0	0	0	0	0	0	15,378	15,378	0	0	0
B3042904	MIAMI GARDENS	FL		07/31/2013		516,064	0	0	0	0	0	0	13,203	13,203	0	0	0
B3042905	MIAMI GARDENS	FL		07/31/2013		1,178,460	0	0	0	0	0	0	30,630	30,630	0	0	0
B1041903	MIDDLEBURG	FL		06/28/2011		1,385,170	0	0	0	0	0	0	52,579	52,579	0	0	0
B1029944	MILLIGAN	FL		03/31/2011		957,309	0	0	0	0	0	0	16,780	16,780	0	0	0
B1029935	MILTON	FL		09/30/2011		645,241	0	0	0	0	0	0	10,651	10,651	0	0	0
A7011702	MINNEOLA	FL		03/27/2007		207,540	0	0	0	0	0	0	8,675	8,675	0	0	0
A5111502	MIRAMAR	FL		01/20/2006		181,542	0	0	0	0	0	0	39,638	39,638	0	0	0
A7052408	NAPLES	FL		08/15/2007		327,468	0	0	0	0	0	0	11,311	11,311	0	0	0
B1051102	NAPLES	FL		07/15/2011		426,089	0	0	0	0	0	0	10,445	10,445	0	0	0
B3022203	NAPLES	FL		05/01/2013		664,668	0	0	0	0	0	0	16,404	16,404	0	0	0
A8030601	NAVARRE	FL		09/18/2008		872,642	0	0	0	0	0	0	21,836	21,836	0	0	0
A5042004	NEW PORT RICHEY	FL		07/29/2005		147,532	0	0	0	0	0	0	28,191	28,191	0	0	0
A7082702	NEW SMYRNA BEACH	FL		10/18/2007		239,782	0	0	0	0	0	0	28,403	28,403	0	0	0
B1029943	NICEVILLE	FL		10/07/2011		392,232	0	0	0	0	0	0	6,482	6,482	0	0	0
B1029952	NICEVILLE	FL		10/14/2011		588,356	0	0	0	0	0	0	9,717	9,717	0	0	0
B5031302	NORTH FORT MYERS	FL		08/31/2015		3,621,831	0	0	0	0	0	0	84,494	84,494	0	0	0
B5052701	NORTH FORT MYERS	FL		08/28/2015		2,141,771	0	0	0	0	0	0	88,017	88,017	0	0	0
A8093003	OCALA	FL		11/01/2008		1,384,420	0	0	0	0	0	0	49,282	49,282	0	0	0
B3030704	OCALA	FL		05/16/2013		549,284	0	0	0	0	0	0	13,566	13,566	0	0	0
A7050701	OCOEE	FL		07/20/2007		497,757	0	0	0	0	0	0	17,942	17,942	0	0	0
A9103007	ORANGE PARK	FL		12/29/2009		633,438	0	0	0	0	0	0	25,620	25,620	0	0	0
B0011902	ORANGE PARK	FL		03/22/2010		691,004	0	0	0	0	0	0	22,953	22,953	0	0	0
B3122008	ORANGE PARK	FL		03/18/2014		1,021,098	0	0	0	0	0	0	22,171	22,171	0	0	0
A2100210	ORLANDO	FL		12/19/2002		163,500	0	0	0	0	0	0	75,754	75,754	0	0	0
A2100211	ORLANDO	FL		12/19/2002		143,497	0	0	0	0	0	0	66,543	66,543	0	0	0
A3040702	ORLANDO	FL		06/27/2003		498,670	0	0	0	0	0	0	26,275	26,275	0	0	0
A4021301	ORLANDO	FL		03/30/2004		829,143	0	0	0	0	0	0	41,181	41,181	0	0	0
A5071303	ORLANDO	FL		10/13/2005		1,087,771	0	0	0	0	0	0	37,700	37,700	0	0	0
A8022212	ORLANDO	FL		04/23/2008		362,698	0	0	0	0	0	0	13,403	13,403	0	0	0
A8022213	ORLANDO	FL		05/13/2008		119,922	0	0	0	0	0	0	12,944	12,944	0	0	0
A8082903	ORLANDO	FL		11/13/2008		2,587,456	0	0	0	0	0	0	75,408	75,408	0	0	0
B0022303	ORLANDO	FL		08/02/2010		892,871	0	0	0	0	0	0	30,307	30,307	0	0	0
B0072606	ORLANDO	FL		11/30/2010		2,016,007	0	0	0	0	0	0	149,880	149,880	0	0	0
B1042805	ORLANDO	FL		07/15/2011		469,520	0	0	0	0	0	0	12,907	12,907	0	0	0
B2091201	ORLANDO	FL		12/11/2012		1,999,788	0	0	0	0	0	0	53,336	53,336	0	0	0
B3041902	ORLANDO	FL		07/11/2013		704,357	0	0	0	0	0	0	17,174	17,174	0	0	0
B4010802	ORLANDO	FL		04/04/2014		2,698,258	0	0	0	0	0	0	89,353	89,353	0	0	0
B4013001	ORLANDO	FL		04/23/2014		567,742	0	0	0	0	0	0	12,675	12,675	0	0	0
B5041504	PALATKA	FL		06/30/2015		957,545	0	0	0	0	0	0	32,043	32,043	0	0	0
A6031001	PALM BAY	FL		12/31/2006		155,471	0	0	0	0	0	0	24,379	24,379	0	0	0
B3020502	PALM BAY	FL		05/28/2013		452,350	0	0	0	0	0	0	11,173	11,173	0	0	0
B3042902	PALM BAY	FL		07/29/2013		528,585	0	0	0	0	0	0	12,888	12,888	0	0	0
B6042701	PALM BAY	FL		07/21/2016		0	0	0	0	0	0	0	311,129	311,129	0	0	0
B1050602	PALM COAST	FL		07/20/2011		393,854	0	0	0	0	0	0	15,478	15,478	0	0	0
B1070502	PALMETTO	FL		09/08/2011		701,777	0	0	0	0	0	0	48,089	48,089	0	0	0
A7011207	PANAMA CITY	FL		05/18/2007		738,148	0	0	0	0	0	0	95,394	95,394	0	0	0
B1029901	PANAMA CITY	FL		05/25/2011		1,493,371	0	0	0	0	0	0	23,688	23,688	0	0	0
B1029903	PANAMA CITY	FL		10/14/2011		406,516	0	0	0	0	0	0	6,707	6,707	0	0	0
B1029908	PANAMA CITY	FL		10/14/2011		540,598	0	0	0	0	0	0	8,929	8,929	0	0	0
B1029911	PANAMA CITY	FL		10/14/2011		425,776	0	0	0	0	0	0	7,031	7,031	0	0	0
B5091703	PANAMA CITY	FL		11/06/2015		570,000	0	0	0	0	0	0	12,632	12,632	0	0	0
B5091704	PANAMA CITY	FL		11/06/2015		855,000	0	0	0	0	0	0	18,944	18,944	0	0	0
B5091705	PANAMA CITY	FL		11/06/2015		1,440,000	0	0	0	0	0	0	31,903	31,903	0	0	0
B1029902	PANAMA CITY BEACH	FL		10/14/2011		885,080	0	0	0	0	0	0	14,612	14,612	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					
B1029906	PANAMA CITY BEACH	FL		05/25/2011		2,165,392	0	0	0	0	0	0	31,847	31,847	0	0	0
B1029907	PANAMA CITY BEACH	FL		10/14/2011		313,296	0	0	0	0	0	0	5,178	5,178	0	0	0
B1029909	PANAMA CITY BEACH	FL		05/25/2011		1,170,241	0	0	0	0	0	0	17,213	17,213	0	0	0
B1029949	PANAMA CITY BEACH	FL		10/14/2011		737,059	0	0	0	0	0	0	11,055	11,055	0	0	0
B0033102	PASADENA	FL		05/28/2010		531,858	0	0	0	0	0	0	22,400	22,400	0	0	0
A2051701	PEMBROKE PINES	FL		10/09/2002		168,712	0	0	0	0	0	0	89,289	89,289	0	0	0
A8080407	PEMBROKE PINES	FL		10/23/2008		2,274,589	0	0	0	0	0	0	77,874	77,874	0	0	0
B0032606	PEMBROKE PINES	FL		06/14/2010		1,320,204	0	0	0	0	0	0	45,360	45,360	0	0	0
A7040503	PENSACOLA	FL		05/25/2007		336,116	0	0	0	0	0	0	11,767	11,767	0	0	0
A7091403	PENSACOLA	FL		01/14/2008		212,514	0	0	0	0	0	0	8,463	8,463	0	0	0
B1029933	PENSACOLA	FL		09/30/2011		405,689	0	0	0	0	0	0	6,702	6,702	0	0	0
B1029939	PENSACOLA	FL		09/30/2011		469,952	0	0	0	0	0	0	7,762	7,762	0	0	0
B1029959	PENSACOLA	FL		09/30/2011		595,267	0	0	0	0	0	0	9,834	9,834	0	0	0
B1029961	PENSACOLA	FL		05/06/2011		607,052	0	0	0	0	0	0	40,886	40,886	0	0	0
B5021705	PENSACOLA	FL		04/15/2015		995,377	0	0	0	0	0	0	24,565	24,565	0	0	0
B6022602	PENSACOLA	FL		04/19/2016		0	0	0	0	0	0	0	1,826,085	1,826,085	0	0	0
A9040706	PERRY	FL		06/16/2009		340,006	0	0	0	0	0	0	11,684	11,684	0	0	0
B0010604	PLANT CITY	FL		03/24/2010		925,207	0	0	0	0	0	0	29,934	29,934	0	0	0
A7060801	POMPANO BEACH	FL		08/28/2007		1,000,039	0	0	0	0	0	0	34,149	34,149	0	0	0
B2112904	POMPANO BEACH	FL		01/31/2013		1,515,718	0	0	0	0	0	0	38,351	38,351	0	0	0
B4031301	POMPANO BEACH	FL		06/05/2014		1,452,350	0	0	0	0	0	0	35,415	35,415	0	0	0
B5111902	POMPANO BEACH	FL		02/05/2016		0	0	0	0	0	0	0	938,881	938,881	0	0	0
A7091903	PORT CHARLOTTE	FL		11/27/2007		198,189	0	0	0	0	0	0	6,682	6,682	0	0	0
A8022220	PORT CHARLOTTE	FL		05/15/2008		628,786	0	0	0	0	0	0	20,771	20,771	0	0	0
B5030510	PORT CHARLOTTE	FL		06/01/2015		2,558,542	0	0	0	0	0	0	64,631	64,631	0	0	0
B5112001	PORT CHARLOTTE	FL		02/03/2016		0	0	0	0	0	0	0	1,475,407	1,475,407	0	0	0
A9070101	PORT ORANGE	FL		09/22/2009		899,971	0	0	0	0	0	0	34,320	34,320	0	0	0
B6032801	PORT RICHEY	FL		05/27/2016		0	0	0	0	0	0	0	149,094	149,094	0	0	0
A6092001	PORT ST LUCIE	FL		11/30/2006		582,799	0	0	0	0	0	0	20,392	20,392	0	0	0
B1052402	PORT ST LUCIE	FL		08/18/2011		1,655,641	0	0	0	0	0	0	40,872	40,872	0	0	0
B1052402-1	PORT ST LUCIE	FL		11/19/2014		573,532	0	0	0	0	0	0	13,371	13,371	0	0	0
B1029931	PORT ST. JOE	FL		05/25/2011		816,791	0	0	0	0	0	0	12,954	12,954	0	0	0
B1029953	QUINCY	FL		10/07/2011		911,745	0	0	0	0	0	0	15,221	15,221	0	0	0
A7060804	ROSEMARY BEACH	FL		09/07/2007		338,735	0	0	0	0	0	0	11,345	11,345	0	0	0
B5022002	SAINT CLOUD	FL		05/15/2015		973,312	0	0	0	0	0	0	49,634	49,634	0	0	0
B3052104	SAINT PETERSBURG	FL		07/09/2013		464,386	0	0	0	0	0	0	11,690	11,690	0	0	0
A6061304	SANFORD	FL		08/22/2006		1,366,473	0	0	0	0	0	0	89,618	89,618	0	0	0
B6092301	SANFORD	FL		11/16/2016		0	0	0	0	0	0	0	2,655,345	2,655,345	0	0	0
B1029950	SANTA ROSA	FL		05/24/2011		1,634,993	0	0	0	0	0	0	24,045	24,045	0	0	0
A7051604	SANTA ROSA BEACH	FL		08/02/2007		1,217,483	0	0	0	0	0	0	25,928	25,928	0	0	0
A6030704	SARASOTA	FL		12/31/2006		483,198	0	0	0	0	0	0	33,418	33,418	0	0	0
B1080802	SARASOTA	FL		10/20/2011		502,885	0	0	0	0	0	0	33,889	33,889	0	0	0
B2042005	SARASOTA	FL		06/28/2012		923,998	0	0	0	0	0	0	33,568	33,568	0	0	0
B5110601	SARASOTA	FL		01/04/2016		0	0	0	0	0	0	0	1,872,405	1,872,405	0	0	0
B2091702	SEBASTIAN	FL		12/17/2012		1,670,375	0	0	0	0	0	0	43,196	43,196	0	0	0
B3011801	SEMINOLE	FL		03/29/2013		1,109,592	0	0	0	0	0	0	41,788	41,788	0	0	0
B1029940	SHALIMAR	FL		03/31/2011		1,093,071	0	0	0	0	0	0	19,165	19,165	0	0	0
A8012303	SPRING HILL	FL		04/14/2008		1,012,083	0	0	0	0	0	0	32,407	32,407	0	0	0
B2031304	SPRING HILL	FL		07/18/2012		1,208,267	0	0	0	0	0	0	30,792	30,792	0	0	0
A7073103	ST AUGUSTINE	FL		10/05/2007		76,334	0	0	0	0	0	0	3,048	3,048	0	0	0
A7041704	ST PETERSBURG	FL		06/14/2007		282,640	0	0	0	0	0	0	9,812	9,812	0	0	0
B6052003	ST PETERSBURG	FL		09/30/2016		0	0	0	0	0	0	0	529,177	529,177	0	0	0
B6052004	ST PETERSBURG	FL		09/30/2016		0	0	0	0	0	0	0	576,064	576,064	0	0	0
B1100102	ST. AUGUSTINE	FL		11/18/2011		500,297	0	0	0	0	0	0	11,921	11,921	0	0	0
B3120302	ST. PETERSBURG	FL		02/04/2014		230,703	0	0	0	0	0	0	5,217	5,217	0	0	0
B6052005	ST. PETERSBURG	FL		09/30/2016		0	0	0	0	0	0	0	774,338	774,338	0	0	0
B6081702	ST. PETERSBURG	FL		09/30/2016		0	0	0	0	0	0	0	545,253	545,253	0	0	0
B3071001	STUART	FL		09/23/2013		866,945	0	0	0	0	0	0	18,921	18,921	0	0	0
B2101201	SUNRISE	FL		12/20/2012		652,193	0	0	0	0	0	0	16,605	16,605	0	0	0
A7060403	TALLAHASSEE	FL		09/28/2007		364,986	0	0	0	0	0	0	12,510	12,510	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				
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
B1032201	TALLAHASSEE	FL		05/10/2011		1,452,580	0	0	0	0	0	0	45,413	45,413	0	0	0
B2112703	TALLAHASSEE	FL		02/08/2013		1,764,051	0	0	0	0	0	0	44,358	44,358	0	0	0
B3031805	TALLAHASSEE	FL		06/07/2013		358,864	0	0	0	0	0	0	12,924	12,924	0	0	0
B3031807	TALLAHASSEE	FL		05/30/2013		1,718,845	0	0	0	0	0	0	43,794	43,794	0	0	0
B6021001	TALLAHASSEE	FL		06/13/2016		0	0	0	0	0	0	0	722,703	722,703	0	0	0
B0120803	TAMARAC	FL		03/01/2011		1,361,723	0	0	0	0	0	0	35,588	35,588	0	0	0
A4021103	TAMPA	FL		04/19/2004		185,175	0	0	0	0	0	0	50,282	50,282	0	0	0
A5112303	TAMPA	FL		12/31/2006		326,634	0	0	0	0	0	0	23,804	23,804	0	0	0
A7112102	TAMPA	FL		01/31/2008		266,698	0	0	0	0	0	0	8,755	8,755	0	0	0
A8061701	TAMPA	FL		08/22/2008		230,013	0	0	0	0	0	0	11,893	11,893	0	0	0
A8081102	TAMPA	FL		10/02/2008		418,572	0	0	0	0	0	0	15,750	15,750	0	0	0
A8082008	TAMPA	FL		10/20/2008		2,171,197	0	0	0	0	0	0	64,949	64,949	0	0	0
A8082204	TAMPA	FL		10/31/2008		569,410	0	0	0	0	0	0	19,203	19,203	0	0	0
B0010605	TAMPA	FL		03/24/2010		1,126,344	0	0	0	0	0	0	36,443	36,443	0	0	0
B0011401	TAMPA	FL		03/30/2010		833,761	0	0	0	0	0	0	65,258	65,258	0	0	0
B0080301	TAMPA	FL		09/27/2010		558,185	0	0	0	0	0	0	14,493	14,493	0	0	0
B0082505	TAMPA	FL		11/23/2010		1,514,196	0	0	0	0	0	0	38,175	38,175	0	0	0
B0111605	TAMPA	FL		02/04/2011		549,937	0	0	0	0	0	0	24,903	24,903	0	0	0
B1060203	TAMPA	FL		08/11/2011		792,932	0	0	0	0	0	0	30,238	30,238	0	0	0
B1063013	TAMPA	FL		08/08/2011		1,310,077	0	0	0	0	0	0	48,482	48,482	0	0	0
B1082202	TAMPA	FL		10/11/2011		990,476	0	0	0	0	0	0	40,049	40,049	0	0	0
B2100102	TAMPA	FL		12/14/2012		1,134,553	0	0	0	0	0	0	29,793	29,793	0	0	0
B2112905	TAMPA	FL		01/31/2013		1,094,059	0	0	0	0	0	0	38,599	38,599	0	0	0
B3082303	TAMPA	FL		11/20/2013		800,346	0	0	0	0	0	0	19,672	19,672	0	0	0
B3100704	TAMPA	FL		12/30/2013		5,188,820	0	0	0	0	0	0	84,959	84,959	0	0	0
B4012403	TAMPA	FL		04/15/2014		455,835	0	0	0	0	0	0	10,702	10,702	0	0	0
B4031002	TAMPA	FL		06/12/2014		261,027	0	0	0	0	0	0	13,422	13,422	0	0	0
B5022601	TAMPA	FL		04/13/2015		726,543	0	0	0	0	0	0	37,333	37,333	0	0	0
B5031602	TAMPA	FL		05/28/2015		937,912	0	0	0	0	0	0	21,488	21,488	0	0	0
B5031902	TAMPA	FL		06/10/2015		3,991,244	0	0	0	0	0	0	95,773	95,773	0	0	0
B5060802	TAMPA	FL		08/27/2015		631,413	0	0	0	0	0	0	14,735	14,735	0	0	0
B5110401	TAMPA	FL		01/29/2016		0	0	0	0	0	0	0	506,900	506,900	0	0	0
B6072101	TAMPA	FL		10/13/2016		0	0	0	0	0	0	0	145,630	145,630	0	0	0
A6041203	TARPON SPRINGS	FL		12/31/2006		494,566	0	0	0	0	0	0	32,927	32,927	0	0	0
B6052002	TEMPLE TERRACE	FL		09/30/2016		0	0	0	0	0	0	0	455,493	455,493	0	0	0
B2122105	TITUSVILLE	FL		03/20/2013		393,997	0	0	0	0	0	0	15,722	15,722	0	0	0
B3011001	VALRICO	FL		03/15/2013		1,262,218	0	0	0	0	0	0	75,951	75,951	0	0	0
B2082203	VENICE	FL		10/26/2012		1,007,550	0	0	0	0	0	0	26,790	26,790	0	0	0
B2121201	VENICE	FL		02/14/2013		873,539	0	0	0	0	0	0	22,317	22,317	0	0	0
B3021301	VENICE	FL		04/25/2013		911,237	0	0	0	0	0	0	35,787	35,787	0	0	0
B2072402	VERO BEACH	FL		09/21/2012		4,339,692	0	0	0	0	0	0	81,131	81,131	0	0	0
B3071002	VERO BEACH	FL		09/23/2013		675,704	0	0	0	0	0	0	14,749	14,749	0	0	0
B3121803	VERO BEACH	FL		03/19/2014		241,559	0	0	0	0	0	0	5,896	5,896	0	0	0
B3121803-1	VERO BEACH	FL		11/04/2016		0	0	0	0	0	0	0	252,482	252,482	0	0	0
A7102306	WESLEY CHAPEL	FL		12/21/2007		306,452	0	0	0	0	0	0	9,773	9,773	0	0	0
B2052204	WEST PALM BEACH	FL		08/17/2012		533,602	0	0	0	0	0	0	20,899	20,899	0	0	0
B2100104	WEST PALM BEACH	FL		12/05/2012		283,234	0	0	0	0	0	0	10,409	10,409	0	0	0
B6083101	WILDWOOD	FL		11/04/2016		0	0	0	0	0	0	0	2,595,450	2,595,450	0	0	0
A7051804	WINTER GARDEN	FL		07/10/2007		272,839	0	0	0	0	0	0	10,888	10,888	0	0	0
A7042704	WINTER HAVEN	FL		07/11/2007		209,900	0	0	0	0	0	0	7,237	7,237	0	0	0
B0052702	WINTER PARK	FL		08/26/2010		2,623,362	0	0	0	0	0	0	64,803	64,803	0	0	0
B2031903	WINTER PARK	FL		05/10/2012		969,539	0	0	0	0	0	0	37,967	37,967	0	0	0
B1029941	WRIGHT	FL		09/30/2011		469,952	0	0	0	0	0	0	7,762	7,762	0	0	0
A6042901	ACWORTH	GA		07/06/2006		584,539	0	0	0	0	0	0	22,953	22,953	0	0	0
B1042001	ACWORTH	GA		07/08/2011		666,826	0	0	0	0	0	0	25,915	25,915	0	0	0
B3040201	ACWORTH	GA		05/30/2013		629,141	0	0	0	0	0	0	23,359	23,359	0	0	0
A6100713	ADAIRSVILLE	GA		11/29/2006		399,872	0	0	0	0	0	0	56,795	56,795	0	0	0
A5120901	ALAPHARETTA	GA		02/15/2006		387,076	0	0	0	0	0	0	17,525	17,525	0	0	0
99061502	ALPHARETTA	GA		11/09/1999		449,600	0	0	0	0	0	0	51,601	51,601	0	0	0
A2100206	ALPHARETTA	GA		12/19/2002		461,179	0	0	0	0	0	0	52,606	52,606	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
A4021701	ALPHARETTA	GA		04/15/2004		949,863	0	0	0	0	0	0	92,664	92,664	0	0	0
A5090901	ALPHARETTA	GA		12/01/2005		444,301	0	0	0	0	0	0	21,026	21,026	0	0	0
A8021905	ALPHARETTA	GA		05/13/2008		295,136	0	0	0	0	0	0	31,861	31,861	0	0	0
A8030401	ALPHARETTA	GA		05/15/2008		2,443,065	0	0	0	0	0	0	51,260	51,260	0	0	0
A9022301	ALPHARETTA	GA		04/23/2009		1,047,453	0	0	0	0	0	0	34,689	34,689	0	0	0
B1040107	ALPHARETTA	GA		06/01/2011		709,141	0	0	0	0	0	0	24,013	24,013	0	0	0
B2071902	ALPHARETTA	GA		09/20/2012		874,757	0	0	0	0	0	0	32,739	32,739	0	0	0
B2100302	ALPHARETTA	GA		11/28/2012		1,220,917	0	0	0	0	0	0	32,257	32,257	0	0	0
B2103115	ALPHARETTA	GA		01/31/2013		448,955	0	0	0	0	0	0	28,148	28,148	0	0	0
B3050102	ALPHARETTA	GA		08/14/2013		621,876	0	0	0	0	0	0	16,324	16,324	0	0	0
B3050103	ALPHARETTA	GA		08/14/2013		317,146	0	0	0	0	0	0	8,325	8,325	0	0	0
B5072801	ALPHARETTA	GA		09/29/2015		849,185	0	0	0	0	0	0	17,402	17,402	0	0	0
B6051105	ALPHARETTA	GA		07/22/2016		0	0	0	0	0	0	0	758,657	758,657	0	0	0
A6041103	AMERICUS	GA		12/31/2006		205,238	0	0	0	0	0	0	11,276	11,276	0	0	0
A7091705	ATHENS	GA		12/03/2007		1,628,213	0	0	0	0	0	0	53,811	53,811	0	0	0
A7091706	ATHENS	GA		11/20/2007		280,647	0	0	0	0	0	0	9,465	9,465	0	0	0
B0090801	ATHENS	GA		11/18/2010		742,429	0	0	0	0	0	0	29,335	29,335	0	0	0
B0090802	ATHENS	GA		11/18/2010		681,805	0	0	0	0	0	0	26,945	26,945	0	0	0
B1042604	ATHENS	GA		07/07/2011		692,877	0	0	0	0	0	0	26,355	26,355	0	0	0
B2012101	ATHENS	GA		04/26/2012		224,857	0	0	0	0	0	0	8,498	8,498	0	0	0
B2070304	ATHENS	GA		09/10/2012		894,171	0	0	0	0	0	0	33,602	33,602	0	0	0
B3112001	ATHENS	GA		02/04/2014		349,921	0	0	0	0	0	0	11,176	11,176	0	0	0
B5022709	ATHENS	GA		05/15/2015		905,015	0	0	0	0	0	0	21,836	21,836	0	0	0
B5022710	ATHENS	GA		05/15/2015		730,476	0	0	0	0	0	0	17,624	17,624	0	0	0
B5031305	ATHENS	GA		05/21/2015		575,449	0	0	0	0	0	0	13,650	13,650	0	0	0
B6031404	ATHENS	GA		05/16/2016		0	0	0	0	0	0	0	318,940	318,940	0	0	0
A3112601	ATLANTA	GA		01/23/2004		353,698	0	0	0	0	0	0	104,329	104,329	0	0	0
A4072601	ATLANTA	GA		10/12/2004		273,302	0	0	0	0	0	0	63,818	63,818	0	0	0
A6042902	ATLANTA	GA		06/29/2006		1,149,585	0	0	0	0	0	0	46,224	46,224	0	0	0
A6042903	ATLANTA	GA		06/29/2006		564,913	0	0	0	0	0	0	22,715	22,715	0	0	0
A6042904	ATLANTA	GA		06/29/2006		297,259	0	0	0	0	0	0	11,950	11,950	0	0	0
A7020602	ATLANTA	GA		04/05/2007		457,994	0	0	0	0	0	0	16,166	16,166	0	0	0
A7032006	ATLANTA	GA		05/14/2007		402,829	0	0	0	0	0	0	24,735	24,735	0	0	0
A7032801	ATLANTA	GA		07/06/2007		866,124	0	0	0	0	0	0	31,221	31,221	0	0	0
A7041003	ATLANTA	GA		06/27/2007		889,220	0	0	0	0	0	0	32,306	32,306	0	0	0
A7052108	ATLANTA	GA		07/20/2007		586,127	0	0	0	0	0	0	20,409	20,409	0	0	0
A7081002	ATLANTA	GA		09/06/2007		355,320	0	0	0	0	0	0	12,032	12,032	0	0	0
A7081605	ATLANTA	GA		10/31/2007		550,039	0	0	0	0	0	0	35,435	35,435	0	0	0
A7120602	ATLANTA	GA		02/28/2008		110,963	0	0	0	0	0	0	4,942	4,942	0	0	0
A8020801	ATLANTA	GA		04/15/2008		967,898	0	0	0	0	0	0	106,862	106,862	0	0	0
A8021501	ATLANTA	GA		04/21/2008		196,668	0	0	0	0	0	0	10,831	10,831	0	0	0
A8030501	ATLANTA	GA		04/28/2008		1,944,086	0	0	0	0	0	0	43,141	43,141	0	0	0
A8050201	ATLANTA	GA		07/24/2008		346,331	0	0	0	0	0	0	13,451	13,451	0	0	0
A8072812	ATLANTA	GA		09/18/2008		797,485	0	0	0	0	0	0	22,449	22,449	0	0	0
A8081101	ATLANTA	GA		10/02/2008		1,101,351	0	0	0	0	0	0	20,867	20,867	0	0	0
A8082010	ATLANTA	GA		11/12/2008		670,152	0	0	0	0	0	0	33,938	33,938	0	0	0
A9081801	ATLANTA	GA		11/10/2009		161,447	0	0	0	0	0	0	12,913	12,913	0	0	0
A9090903	ATLANTA	GA		11/20/2009		585,726	0	0	0	0	0	0	69,637	69,637	0	0	0
A9090906	ATLANTA	GA		11/20/2009		710,246	0	0	0	0	0	0	15,639	15,639	0	0	0
A9090907	ATLANTA	GA		11/20/2009		457,885	0	0	0	0	0	0	10,083	10,083	0	0	0
A9090913	ATLANTA	GA		12/31/2009		3,558,734	0	0	0	0	0	0	78,302	78,302	0	0	0
B0051102	ATLANTA	GA		06/30/2010		706,116	0	0	0	0	0	0	24,260	24,260	0	0	0
B1012104	ATLANTA	GA		03/22/2011		1,337,864	0	0	0	0	0	0	42,939	42,939	0	0	0
B1031701	ATLANTA	GA		05/31/2011		482,953	0	0	0	0	0	0	20,109	20,109	0	0	0
B1062403	ATLANTA	GA		08/18/2011		1,073,990	0	0	0	0	0	0	86,148	86,148	0	0	0
B1062404	ATLANTA	GA		08/18/2011		386,729	0	0	0	0	0	0	31,027	31,027	0	0	0
B1071501	ATLANTA	GA		09/29/2011		289,847	0	0	0	0	0	0	7,225	7,225	0	0	0
B1082402	ATLANTA	GA		10/28/2011		819,604	0	0	0	0	0	0	21,495	21,495	0	0	0
B1120703	ATLANTA	GA		02/01/2012		1,934,298	0	0	0	0	0	0	49,391	49,391	0	0	0
B2011301	ATLANTA	GA		03/07/2012		2,007,444	0	0	0	0	0	0	38,489	38,489	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					
B2020902	ATLANTA	GA		04/11/2012		1,030,131	0	0	0	0	0	0	43,398	43,398	0	0	0
B2030701	ATLANTA	GA		05/01/2012		1,315,778	0	0	0	0	0	0	51,534	51,534	0	0	0
B2040406	ATLANTA	GA		05/24/2012		577,700	0	0	0	0	0	0	37,867	37,867	0	0	0
B2060811	ATLANTA	GA		07/31/2012		162,573	0	0	0	0	0	0	10,308	10,308	0	0	0
B2072602	ATLANTA	GA		10/25/2012		1,394,802	0	0	0	0	0	0	36,515	36,515	0	0	0
B2121903	ATLANTA	GA		02/20/2013		757,427	0	0	0	0	0	0	19,956	19,956	0	0	0
B3052902	ATLANTA	GA		08/21/2013		416,092	0	0	0	0	0	0	10,245	10,245	0	0	0
B3053101	ATLANTA	GA		08/21/2013		760,062	0	0	0	0	0	0	19,956	19,956	0	0	0
B3111201	ATLANTA	GA		01/28/2014		313,947	0	0	0	0	0	0	16,858	16,858	0	0	0
B4021101	ATLANTA	GA		04/22/2014		882,675	0	0	0	0	0	0	29,975	29,975	0	0	0
B4042101	ATLANTA	GA		06/24/2014		624,601	0	0	0	0	0	0	14,733	14,733	0	0	0
B4042501	ATLANTA	GA		06/27/2014		287,325	0	0	0	0	0	0	6,335	6,335	0	0	0
B5032001	ATLANTA	GA		05/29/2015		2,456,978	0	0	0	0	0	0	58,272	58,272	0	0	0
B5052801	ATLANTA	GA		08/31/2015		837,273	0	0	0	0	0	0	16,958	16,958	0	0	0
B5052802	ATLANTA	GA		08/31/2015		1,690,346	0	0	0	0	0	0	34,221	34,221	0	0	0
B6042601	ATLANTA	GA		10/07/2016		0	0	0	0	0	0	0	233,047	233,047	0	0	0
B6051702	ATLANTA	GA		08/31/2016		0	0	0	0	0	0	0	231,411	231,411	0	0	0
B6061503	ATLANTA	GA		10/28/2016		0	0	0	0	0	0	0	189,724	189,724	0	0	0
B6081101	ATLANTA	GA		10/27/2016		0	0	0	0	0	0	0	785,587	785,587	0	0	0
A6032704	AUGUSTA	GA		06/22/2006		1,815,127	0	0	0	0	0	0	128,333	128,333	0	0	0
B2071102	AUGUSTA	GA		09/27/2012		1,722,649	0	0	0	0	0	0	216,922	216,922	0	0	0
B2100202	AUGUSTA	GA		12/18/2012		1,206,070	0	0	0	0	0	0	43,795	43,795	0	0	0
B3061203	AUGUSTA	GA		09/12/2013		1,619,906	0	0	0	0	0	0	40,948	40,948	0	0	0
B4082001	AUGUSTA	GA		11/07/2014		405,666	0	0	0	0	0	0	20,164	20,164	0	0	0
B0060204	AUSTELL	GA		12/20/2010		812,572	0	0	0	0	0	0	19,752	19,752	0	0	0
B3042501	AUSTELL	GA		07/30/2013		1,118,458	0	0	0	0	0	0	29,536	29,536	0	0	0
B1120801	BALDWIN	GA		03/14/2012		484,139	0	0	0	0	0	0	10,859	10,859	0	0	0
A6042906	BETHLEHEM	GA		06/30/2006		985,122	0	0	0	0	0	0	38,680	38,680	0	0	0
B3040904	BLUE RIDGE	GA		07/01/2013		614,644	0	0	0	0	0	0	22,231	22,231	0	0	0
B6031405	BOGART	GA		05/16/2016		0	0	0	0	0	0	0	164,696	164,696	0	0	0
B1090702	BRUNSWICK	GA		11/18/2011		563,413	0	0	0	0	0	0	14,361	14,361	0	0	0
A7080209	BUFORD	GA		09/28/2007		1,068,576	0	0	0	0	0	0	34,931	34,931	0	0	0
A7080210	BUFORD	GA		09/28/2007		982,739	0	0	0	0	0	0	32,127	32,127	0	0	0
A7080214	BUFORD	GA		09/28/2007		1,365,095	0	0	0	0	0	0	44,634	44,634	0	0	0
B4033101	BUFORD	GA		06/10/2014		611,636	0	0	0	0	0	0	14,516	14,516	0	0	0
B5111705	BUFORD	GA		01/29/2016		0	0	0	0	0	0	0	485,360	485,360	0	0	0
A5083107	CALHOUN	GA		12/31/2006		173,829	0	0	0	0	0	0	30,158	30,158	0	0	0
A6100716	CALHOUN	GA		11/30/2006		383,395	0	0	0	0	0	0	54,452	54,452	0	0	0
A6101411	CALHOUN	GA		01/31/2007		129,377	0	0	0	0	0	0	17,766	17,766	0	0	0
A7121205	CALHOUN	GA		04/25/2008		233,156	0	0	0	0	0	0	12,426	12,426	0	0	0
A8041802	CALHOUN	GA		06/19/2008		237,601	0	0	0	0	0	0	9,183	9,183	0	0	0
A6042907	CANTON	GA		06/30/2006		761,864	0	0	0	0	0	0	30,633	30,633	0	0	0
A7080213	CANTON	GA		09/28/2007		1,198,673	0	0	0	0	0	0	39,199	39,199	0	0	0
A8021304	CANTON	GA		03/21/2008		228,898	0	0	0	0	0	0	7,751	7,751	0	0	0
B3061701	CANTON	GA		09/03/2013		470,647	0	0	0	0	0	0	11,709	11,709	0	0	0
B5040901	CANTON	GA		06/19/2015		834,998	0	0	0	0	0	0	15,065	15,065	0	0	0
A5083104	CARROLLTON	GA		12/31/2006		117,330	0	0	0	0	0	0	20,375	20,375	0	0	0
B5111708	CARTERSVILLE	GA		02/09/2016		0	0	0	0	0	0	0	884,629	884,629	0	0	0
A5083101	CEDARTOWN	GA		12/31/2006		126,407	0	0	0	0	0	0	21,935	21,935	0	0	0
A6101426	CEDARTOWN	GA		01/31/2007		99,343	0	0	0	0	0	0	13,652	13,652	0	0	0
A6121613	CEDARTOWN	GA		02/27/2007		433,453	0	0	0	0	0	0	58,527	58,527	0	0	0
A8072807	CENTERVILLE	GA		09/18/2008		753,186	0	0	0	0	0	0	21,201	21,201	0	0	0
A9090904	COLLEGE PARK	GA		11/20/2009		1,401,795	0	0	0	0	0	0	30,847	30,847	0	0	0
A9090912	COLLEGE PARK	GA		12/31/2009		1,784,767	0	0	0	0	0	0	39,274	39,274	0	0	0
B0090310	COLLEGE PARK	GA		11/30/2010		417,238	0	0	0	0	0	0	16,998	16,998	0	0	0
A9111901	COMMERCE	GA		12/30/2009		1,980,729	0	0	0	0	0	0	68,838	68,838	0	0	0
A9090911	CONYERS	GA		12/31/2009		1,729,099	0	0	0	0	0	0	38,057	38,057	0	0	0
B0113002	CONYERS	GA		01/28/2011		1,201,786	0	0	0	0	0	0	46,792	46,792	0	0	0
B3050701	CONYERS	GA		07/24/2013		576,346	0	0	0	0	0	0	21,351	21,351	0	0	0
A1120503	CUMMING	GA		03/01/2002		53,862	0	0	0	0	0	0	42,804	42,804	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					
A6042908	CUMMING	GA		07/06/2006		427,284	0	0	0	0	0	0	16,781	16,781	0	0	0
A6042909	CUMMING	GA		06/30/2006		938,820	0	0	0	0	0	0	37,742	37,742	0	0	0
A7080206	CUMMING	GA		09/28/2007		1,198,673	0	0	0	0	0	0	39,199	39,199	0	0	0
A7080207	CUMMING	GA		09/28/2007		630,451	0	0	0	0	0	0	20,616	20,616	0	0	0
A7122602	CUMMING	GA		03/11/2008		256,512	0	0	0	0	0	0	14,021	14,021	0	0	0
B1110203	CUMMING	GA		02/29/2012		429,242	0	0	0	0	0	0	59,600	59,600	0	0	0
B3112501	CUMMING	GA		02/04/2014		1,210,534	0	0	0	0	0	0	28,750	28,750	0	0	0
A7080211	DACULA	GA		09/28/2007		923,080	0	0	0	0	0	0	30,174	30,174	0	0	0
A7080212	DACULA	GA		09/28/2007		1,198,200	0	0	0	0	0	0	39,188	39,188	0	0	0
A8021303	DACULA	GA		03/21/2008		250,940	0	0	0	0	0	0	8,502	8,502	0	0	0
A8022702	DACULA	GA		05/16/2008		3,533,102	0	0	0	0	0	0	114,959	114,959	0	0	0
A8072805	DACULA	GA		09/18/2008		753,186	0	0	0	0	0	0	21,201	21,201	0	0	0
A8072806	DALLAS	GA		09/18/2008		708,831	0	0	0	0	0	0	19,963	19,963	0	0	0
B1101303	DALLAS	GA		12/22/2011		305,261	0	0	0	0	0	0	10,970	10,970	0	0	0
A5083103	DALTON	GA		12/31/2006		237,033	0	0	0	0	0	0	41,126	41,126	0	0	0
A1103102	DECATUR	GA		02/01/2002		73,081	0	0	0	0	0	0	62,487	62,487	0	0	0
A6042910	DECATUR	GA		06/29/2006		1,270,973	0	0	0	0	0	0	51,100	51,100	0	0	0
A7080217	DECATUR	GA		09/28/2007		837,856	0	0	0	0	0	0	27,387	27,387	0	0	0
A8082502	DECATUR	GA		11/12/2008		993,173	0	0	0	0	0	0	36,230	36,230	0	0	0
A9081802	DECATUR	GA		11/10/2009		60,760	0	0	0	0	0	0	4,866	4,866	0	0	0
A9081803	DECATUR	GA		11/10/2009		196,571	0	0	0	0	0	0	15,726	15,726	0	0	0
A9081809	DECATUR	GA		11/10/2009		52,222	0	0	0	0	0	0	4,180	4,180	0	0	0
B0022204	DECATUR	GA		04/29/2010		444,162	0	0	0	0	0	0	13,974	13,974	0	0	0
B0072901	DECATUR	GA		11/15/2010		1,352,440	0	0	0	0	0	0	34,606	34,606	0	0	0
B2060812	DECATUR	GA		07/31/2012		599,726	0	0	0	0	0	0	20,427	20,427	0	0	0
B2081501	DECATUR	GA		10/25/2012		567,420	0	0	0	0	0	0	15,796	15,796	0	0	0
B2081602	DECATUR	GA		11/14/2012		381,515	0	0	0	0	0	0	15,300	15,300	0	0	0
B2081603	DECATUR	GA		11/14/2012		291,323	0	0	0	0	0	0	11,689	11,689	0	0	0
B3052901	DECATUR	GA		09/03/2013		669,393	0	0	0	0	0	0	16,383	16,383	0	0	0
B3082805	DECATUR	GA		11/13/2013		413,830	0	0	0	0	0	0	10,012	10,012	0	0	0
B6012603	DECATUR	GA		05/11/2016		0	0	0	0	0	0	0	1,015,217	1,015,217	0	0	0
B0010705	DORAVILLE	GA		03/05/2010		935,782	0	0	0	0	0	0	22,731	22,731	0	0	0
B2031305	DORAVILLE	GA		05/03/2012		955,037	0	0	0	0	0	0	25,025	25,025	0	0	0
B1051901	DOUGLASVILLE	GA		07/26/2011		947,183	0	0	0	0	0	0	24,252	24,252	0	0	0
B2052907	DOUGLASVILLE	GA		08/02/2012		560,805	0	0	0	0	0	0	15,326	15,326	0	0	0
B3013004	DOUGLASVILLE	GA		04/29/2013		320,776	0	0	0	0	0	0	11,309	11,309	0	0	0
B4090801	DOUGLASVILLE	GA		11/10/2014		514,054	0	0	0	0	0	0	26,981	26,981	0	0	0
B6071102	DOUGLASVILLE	GA		09/09/2016		0	0	0	0	0	0	0	389,701	389,701	0	0	0
A8020604	DULUTH	GA		04/01/2008		1,147,356	0	0	0	0	0	0	44,950	44,950	0	0	0
B2031902	DULUTH	GA		05/30/2012		1,024,509	0	0	0	0	0	0	39,242	39,242	0	0	0
B2082001	DULUTH	GA		10/31/2012		1,035,767	0	0	0	0	0	0	40,429	40,429	0	0	0
B3112203	DULUTH	GA		02/27/2014		908,492	0	0	0	0	0	0	29,760	29,760	0	0	0
B4020701	DULUTH	GA		04/30/2014		3,023,916	0	0	0	0	0	0	109,299	109,299	0	0	0
B5030601	DULUTH	GA		05/20/2015		2,584,661	0	0	0	0	0	0	64,527	64,527	0	0	0
B5111704	DULUTH	GA		01/29/2016		0	0	0	0	0	0	0	500,523	500,523	0	0	0
B5111706	DULUTH	GA		01/29/2016		0	0	0	0	0	0	0	151,674	151,674	0	0	0
A8090505	DUNWOODY	GA		10/16/2008		577,978	0	0	0	0	0	0	17,648	17,648	0	0	0
A3070203	EAST ELLIJAY	GA		12/31/2006		72,301	0	0	0	0	0	0	23,417	23,417	0	0	0
A7092113	EAST ELLIJAY	GA		12/18/2007		270,760	0	0	0	0	0	0	9,066	9,066	0	0	0
A2053101	EAST POINT	GA		09/16/2002		91,976	0	0	0	0	0	0	51,147	51,147	0	0	0
A2090505	EAST POINT	GA		11/19/2002		257,549	0	0	0	0	0	0	31,781	31,781	0	0	0
A9090905	EAST POINT	GA		11/20/2009		494,038	0	0	0	0	0	0	10,885	10,885	0	0	0
A6042911	ELLENWOOD	GA		06/29/2006		884,638	0	0	0	0	0	0	35,568	35,568	0	0	0
A6042912	ELLENWOOD	GA		06/30/2006		866,625	0	0	0	0	0	0	34,839	34,839	0	0	0
A6042913	ELLENWOOD	GA		06/29/2006		938,820	0	0	0	0	0	0	37,742	37,742	0	0	0
A6042914	ELLENWOOD	GA		06/29/2006		895,446	0	0	0	0	0	0	36,004	36,004	0	0	0
A6042915	ELLENWOOD	GA		06/30/2006		570,497	0	0	0	0	0	0	22,939	22,939	0	0	0
B0060103	EVANS	GA		08/31/2010		2,684,137	0	0	0	0	0	0	69,210	69,210	0	0	0
A7060802	FAIRBURN	GA		08/21/2007		847,058	0	0	0	0	0	0	28,260	28,260	0	0	0
A8072804	FAIRBURN	GA		09/18/2008		708,831	0	0	0	0	0	0	19,963	19,963	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					
B6080401	FITZGERALD	GA		09/30/2016		0	0	0	0	0	0	0	403,906	403,906	0	0	0
B5111709	FOLKSTON	GA		02/09/2016		0	0	0	0	0	0	0	575,009	575,009	0	0	0
A8072810	FOREST PARK	GA		09/18/2008		753,186	0	0	0	0	0	0	21,201	21,201	0	0	0
B3061403	FORT VALLEY	GA		08/22/2013		1,316,877	0	0	0	0	0	0	47,875	47,875	0	0	0
A6101415	FRANKLIN	GA		01/31/2007		85,182	0	0	0	0	0	0	11,697	11,697	0	0	0
B1110202	GAINESVILLE	GA		02/29/2012		370,555	0	0	0	0	0	0	51,457	51,457	0	0	0
B3031808	GAINESVILLE	GA		06/06/2013		935,805	0	0	0	0	0	0	56,584	56,584	0	0	0
B5080602	GREENSBORO	GA		02/19/2016		0	0	0	0	0	0	0	530,184	530,184	0	0	0
A7080215	GRIFFIN	GA		09/28/2007		968,248	0	0	0	0	0	0	31,650	31,650	0	0	0
B3032103	GROVETOWN	GA		06/05/2013		1,075,497	0	0	0	0	0	0	39,185	39,185	0	0	0
A7082304	HAMPTON	GA		10/19/2007		340,499	0	0	0	0	0	0	12,701	12,701	0	0	0
B5112402	HAMPTON	GA		03/18/2016		0	0	0	0	0	0	0	1,610,959	1,610,959	0	0	0
A9081805	HAPEVILLE	GA		11/10/2009		63,613	0	0	0	0	0	0	5,093	5,093	0	0	0
B3061703	HARTWELL	GA		09/20/2013		444,730	0	0	0	0	0	0	16,846	16,846	0	0	0
A6042916	HOLLY SPRINGS	GA		06/29/2006		794,287	0	0	0	0	0	0	31,946	31,946	0	0	0
B5111710	HOMERVILLE	GA		02/09/2016		0	0	0	0	0	0	0	545,521	545,521	0	0	0
A6042917	HOSCHTON	GA		06/29/2006		624,679	0	0	0	0	0	0	25,114	25,114	0	0	0
A6042918	JEFFERSON	GA		06/29/2006		1,043,438	0	0	0	0	0	0	41,959	41,959	0	0	0
B0052806	JOHNS CREEK	GA		08/06/2010		1,276,910	0	0	0	0	0	0	33,394	33,394	0	0	0
B1100601	JOHNS CREEK	GA		01/31/2012		976,935	0	0	0	0	0	0	38,177	38,177	0	0	0
B1100602	JOHNS CREEK	GA		01/31/2012		996,858	0	0	0	0	0	0	25,242	25,242	0	0	0
A5062901	JONESBORO	GA		12/31/2006		1,186,738	0	0	0	0	0	0	88,910	88,910	0	0	0
A5062901-1	JONESBORO	GA		12/01/2014		191,614	0	0	0	0	0	0	14,303	14,303	0	0	0
A6042919	JONESBORO	GA		06/29/2006		1,140,994	0	0	0	0	0	0	45,877	45,877	0	0	0
A6042920	JONESBORO	GA		06/29/2006		974,846	0	0	0	0	0	0	39,200	39,200	0	0	0
A6042921	JONESBORO	GA		06/30/2006		678,861	0	0	0	0	0	0	27,293	27,293	0	0	0
A9081804	JONESBORO	GA		11/10/2009		94,005	0	0	0	0	0	0	7,523	7,523	0	0	0
B3051305	JONESBORO	GA		08/16/2013		333,106	0	0	0	0	0	0	11,262	11,262	0	0	0
B2060809	KENNESAW	GA		08/30/2012		918,673	0	0	0	0	0	0	31,827	31,827	0	0	0
B4111101	KENNESAW	GA		01/23/2015		388,716	0	0	0	0	0	0	9,109	9,109	0	0	0
B5060301	KENNESAW	GA		08/27/2015		631,413	0	0	0	0	0	0	14,735	14,735	0	0	0
B6051107	KENNESAW	GA		07/22/2016		0	0	0	0	0	0	0	574,118	574,118	0	0	0
B6051108	KENNESAW	GA		07/22/2016		0	0	0	0	0	0	0	194,791	194,791	0	0	0
B6052704	KENNESAW	GA		08/12/2016		0	0	0	0	0	0	0	567,026	567,026	0	0	0
B0062504	KINGSLAND	GA		09/17/2010		407,237	0	0	0	0	0	0	17,059	17,059	0	0	0
A8020702	LAVONIA	GA		04/04/2008		244,551	0	0	0	0	0	0	13,822	13,822	0	0	0
A3091102	LAWRENCEVILLE	GA		12/17/2003		172,866	0	0	0	0	0	0	52,210	52,210	0	0	0
A7080208	LAWRENCEVILLE	GA		09/28/2007		709,229	0	0	0	0	0	0	23,193	23,193	0	0	0
B0020105	LAWRENCEVILLE	GA		03/31/2010		977,955	0	0	0	0	0	0	38,324	38,324	0	0	0
B1041901	LAWRENCEVILLE	GA		05/31/2011		1,688,517	0	0	0	0	0	0	975,963	975,963	0	0	0
B3121802	LAWRENCEVILLE	GA		02/26/2014		974,780	0	0	0	0	0	0	22,774	22,774	0	0	0
B4060501	LAWRENCEVILLE	GA		09/12/2014		448,708	0	0	0	0	0	0	22,278	22,278	0	0	0
B5041508	LAWRENCEVILLE	GA		07/21/2015		1,464,425	0	0	0	0	0	0	34,953	34,953	0	0	0
B5050605	LAWRENCEVILLE	GA		07/15/2015		2,120,446	0	0	0	0	0	0	38,064	38,064	0	0	0
B4111005	LILBURN	GA		01/29/2015		2,603,043	0	0	0	0	0	0	46,109	46,109	0	0	0
A5080804	LITHIA SPRINGS	GA		12/31/2006		135,676	0	0	0	0	0	0	24,609	24,609	0	0	0
B3041503	LITHIA SPRINGS	GA		06/21/2013		492,235	0	0	0	0	0	0	18,372	18,372	0	0	0
B4121101	LITHIA SPRINGS	GA		02/19/2015		927,911	0	0	0	0	0	0	21,619	21,619	0	0	0
B5021102	LITHIA SPRINGS	GA		04/22/2015		550,185	0	0	0	0	0	0	18,642	18,642	0	0	0
A7082406	LITHONIA	GA		10/31/2007		805,683	0	0	0	0	0	0	17,187	17,187	0	0	0
A9081808	LITHONIA	GA		11/10/2009		75,956	0	0	0	0	0	0	6,081	6,081	0	0	0
B2102401	LITHONIA	GA		12/28/2012		1,514,035	0	0	0	0	0	0	58,920	58,920	0	0	0
B3071701	LITHONIA	GA		10/10/2013		293,056	0	0	0	0	0	0	9,886	9,886	0	0	0
A7080216	LOCUST GROVE	GA		09/28/2007		1,252,094	0	0	0	0	0	0	40,948	40,948	0	0	0
A3071604	MABLETON	GA		10/10/2003		973,265	0	0	0	0	0	0	99,051	99,051	0	0	0
A7081303	MABLETON	GA		11/20/2007		320,195	0	0	0	0	0	0	10,419	10,419	0	0	0
A8072811	MABLETON	GA		09/18/2008		753,186	0	0	0	0	0	0	21,201	21,201	0	0	0
A3071601	MACON	GA		10/06/2003		113,277	0	0	0	0	0	0	36,520	36,520	0	0	0
A4110404	MACON	GA		01/26/2005		488,509	0	0	0	0	0	0	106,834	106,834	0	0	0
A6101418	MACON	GA		01/29/2007		379,125	0	0	0	0	0	0	52,032	52,032	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					
A7062705	MACON	GA		08/23/2007		909,314	0	0	0	0	0	0	18,754	18,754	0	0	0
B0090210	MACON	GA		11/18/2010		445,012	0	0	0	0	0	0	14,047	14,047	0	0	0
B4072401	MACON	GA		09/24/2014		210,648	0	0	0	0	0	0	7,004	7,004	0	0	0
B5041401	MACON	GA		06/25/2015		2,098,911	0	0	0	0	0	0	49,502	49,502	0	0	0
B6042708	MACON	GA		07/15/2016		0	0	0	0	0	0	0	579,800	579,800	0	0	0
A7100103	MARIETTA	GA		04/25/2008		283,261	0	0	0	0	0	0	8,851	8,851	0	0	0
A7120303	MARIETTA	GA		01/30/2008		5,200,293	0	0	0	0	0	0	132,384	132,384	0	0	0
A8092201	MARIETTA	GA		10/30/2008		2,906,117	0	0	0	0	0	0	143,028	143,028	0	0	0
A9031001	MARIETTA	GA		05/06/2009		624,997	0	0	0	0	0	0	16,468	16,468	0	0	0
B2061902	MARIETTA	GA		08/24/2012		1,010,946	0	0	0	0	0	0	40,487	40,487	0	0	0
B2062001	MARIETTA	GA		09/24/2012		911,179	0	0	0	0	0	0	34,637	34,637	0	0	0
B3030801	MARIETTA	GA		05/14/2013		749,855	0	0	0	0	0	0	29,868	29,868	0	0	0
B3040902	MARIETTA	GA		06/28/2013		572,389	0	0	0	0	0	0	21,353	21,353	0	0	0
B3062502	MARIETTA	GA		09/12/2013		194,023	0	0	0	0	0	0	7,005	7,005	0	0	0
B5102301	MARIETTA	GA		01/08/2016		0	0	0	0	0	0	0	891,087	891,087	0	0	0
B6052302	MARIETTA	GA		08/03/2016		0	0	0	0	0	0	0	250,477	250,477	0	0	0
B6091201	MARIETTA	GA		10/28/2016		0	0	0	0	0	0	0	589,996	589,996	0	0	0
B0042802	MARTINEZ	GA		07/30/2010		1,321,919	0	0	0	0	0	0	48,678	48,678	0	0	0
B0060102	MARTINEZ	GA		08/31/2010		2,236,760	0	0	0	0	0	0	57,680	57,680	0	0	0
B0060104	MARTINEZ	GA		08/31/2010		2,013,103	0	0	0	0	0	0	51,907	51,907	0	0	0
B4031001	MARTINEZ	GA		05/13/2014		292,661	0	0	0	0	0	0	9,508	9,508	0	0	0
A6042922	MCDONOUGH	GA		06/30/2006		552,341	0	0	0	0	0	0	22,221	22,221	0	0	0
A6042923	MCDONOUGH	GA		06/30/2006		841,264	0	0	0	0	0	0	33,829	33,829	0	0	0
A6042924	MCDONOUGH	GA		07/27/2006		399,051	0	0	0	0	0	0	15,676	15,676	0	0	0
A7011201	MCDONOUGH	GA		03/20/2007		831,421	0	0	0	0	0	0	13,755	13,755	0	0	0
A70112013	MCDONOUGH	GA		01/01/2009		16,705	0	0	0	0	0	0	280	280	0	0	0
B6063001	MONROE	GA		09/09/2016		0	0	0	0	0	0	0	913,950	913,950	0	0	0
B6080101	MONROE	GA		10/14/2016		0	0	0	0	0	0	0	291,308	291,308	0	0	0
A8020602	MORROW	GA		03/17/2008		324,400	0	0	0	0	0	0	18,039	18,039	0	0	0
A9090908	MORROW	GA		11/20/2009		1,962,754	0	0	0	0	0	0	43,195	43,195	0	0	0
A9090909	MORROW	GA		12/31/2009		1,504,526	0	0	0	0	0	0	33,106	33,106	0	0	0
B6072102	MOULTRIE	GA		10/06/2016		0	0	0	0	0	0	0	423,191	423,191	0	0	0
A8030502	NEWNAN	GA		06/05/2008		228,587	0	0	0	0	0	0	7,477	7,477	0	0	0
A3021405	NORCROSS	GA		04/24/2003		429,261	0	0	0	0	0	0	34,195	34,195	0	0	0
A7022007	NORCROSS	GA		04/16/2007		731,505	0	0	0	0	0	0	45,029	45,029	0	0	0
A8072809	NORCROSS	GA		09/25/2008		753,186	0	0	0	0	0	0	21,201	21,201	0	0	0
B2082801	NORCROSS	GA		10/30/2012		1,659,481	0	0	0	0	0	0	64,039	64,039	0	0	0
B3070301	NORCROSS	GA		09/03/2013		1,955,198	0	0	0	0	0	0	51,027	51,027	0	0	0
B4061302	PEACHTREE CITY	GA		07/30/2014		292,748	0	0	0	0	0	0	7,584	7,584	0	0	0
B6022202	PEACHTREE CITY	GA		04/27/2016		0	0	0	0	0	0	0	617,584	617,584	0	0	0
A9123002	POOLER	GA		03/22/2010		781,022	0	0	0	0	0	0	19,786	19,786	0	0	0
A6042925	POWDER SPRINGS	GA		06/30/2006		675,116	0	0	0	0	0	0	27,156	27,156	0	0	0
A6042926	REX	GA		06/30/2006		592,113	0	0	0	0	0	0	23,811	23,811	0	0	0
A4012604	RICHMOND HILL	GA		04/20/2004		204,291	0	0	0	0	0	0	55,591	55,591	0	0	0
A5083102	RINGGOLD	GA		12/31/2006		117,330	0	0	0	0	0	0	20,375	20,375	0	0	0
A6100712	RINGGOLD	GA		11/29/2006		383,395	0	0	0	0	0	0	54,452	54,452	0	0	0
A9081807	RIVERDALE	GA		11/10/2009		58,881	0	0	0	0	0	0	4,709	4,709	0	0	0
B2071204	RIVERDALE	GA		09/05/2012		1,086,886	0	0	0	0	0	0	40,372	40,372	0	0	0
B3082304	RIVERDALE	GA		10/30/2013		600,057	0	0	0	0	0	0	12,586	12,586	0	0	0
B2022803	ROCKMART	GA		04/30/2012		480,350	0	0	0	0	0	0	11,931	11,931	0	0	0
A6100701	ROME	GA		11/30/2006		338,023	0	0	0	0	0	0	48,015	48,015	0	0	0
A6100702	ROME	GA		11/30/2006		247,280	0	0	0	0	0	0	35,141	35,141	0	0	0
A6100707	ROME	GA		11/29/2006		325,607	0	0	0	0	0	0	46,265	46,265	0	0	0
A6100710	ROME	GA		11/29/2006		338,023	0	0	0	0	0	0	48,015	48,015	0	0	0
A6100711	ROME	GA		11/29/2006		383,395	0	0	0	0	0	0	54,452	54,452	0	0	0
A6100717	ROME	GA		11/29/2006		350,439	0	0	0	0	0	0	49,764	49,764	0	0	0
A6100718	ROME	GA		11/29/2006		309,129	0	0	0	0	0	0	43,921	43,921	0	0	0
A6101401	ROME	GA		01/26/2007		70,949	0	0	0	0	0	0	9,753	9,753	0	0	0
A6101402	ROME	GA		01/26/2007		137,978	0	0	0	0	0	0	18,939	18,939	0	0	0
A6101403	ROME	GA		01/26/2007		87,059	0	0	0	0	0	0	11,954	11,954	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					
A6101404	ROME	GA		01/26/2007		129,923	0	0	0	0	0	0	17,838	17,838	0	0	0
A6101405	ROME	GA		01/26/2007		84,398	0	0	0	0	0	0	11,583	11,583	0	0	0
A6101406	ROME	GA		01/26/2007		68,288	0	0	0	0	0	0	9,382	9,382	0	0	0
A6101407	ROME	GA		01/26/2007		43,339	0	0	0	0	0	0	5,967	5,967	0	0	0
A6101408	ROME	GA		01/26/2007		121,084	0	0	0	0	0	0	16,624	16,624	0	0	0
A6101409	ROME	GA		01/26/2007		63,203	0	0	0	0	0	0	8,683	8,683	0	0	0
A6101410	ROME	GA		02/27/2007		144,164	0	0	0	0	0	0	19,406	19,406	0	0	0
A6101412	ROME	GA		02/27/2007		163,071	0	0	0	0	0	0	22,023	22,023	0	0	0
A6101416	ROME	GA		01/31/2007		142,279	0	0	0	0	0	0	19,525	19,525	0	0	0
A6101423	ROME	GA		01/30/2007		53,581	0	0	0	0	0	0	7,355	7,355	0	0	0
A6101424	ROME	GA		01/30/2007		84,398	0	0	0	0	0	0	11,583	11,583	0	0	0
A6101427	ROME	GA		01/30/2007		69,619	0	0	0	0	0	0	9,567	9,567	0	0	0
A6101428	ROME	GA		01/30/2007		266,334	0	0	0	0	0	0	36,550	36,550	0	0	0
A6101430	ROME	GA		01/30/2007		308,105	0	0	0	0	0	0	42,291	42,291	0	0	0
A6101431	ROME	GA		02/27/2007		74,497	0	0	0	0	0	0	10,060	10,060	0	0	0
A6101432	ROME	GA		01/31/2007		314,829	0	0	0	0	0	0	43,206	43,206	0	0	0
A6101433	ROME	GA		01/30/2007		85,729	0	0	0	0	0	0	11,769	11,769	0	0	0
A6101434	ROME	GA		01/30/2007		80,335	0	0	0	0	0	0	11,038	11,038	0	0	0
A6101435	ROME	GA		01/30/2007		101,529	0	0	0	0	0	0	13,939	13,939	0	0	0
A6121601	ROME	GA		02/27/2007		41,922	0	0	0	0	0	0	5,680	5,680	0	0	0
A6121603	ROME	GA		02/27/2007		44,684	0	0	0	0	0	0	6,038	6,038	0	0	0
A6121604	ROME	GA		02/27/2007		196,367	0	0	0	0	0	0	26,526	26,526	0	0	0
A6121606	ROME	GA		02/27/2007		46,582	0	0	0	0	0	0	6,294	6,294	0	0	0
A6121607	ROME	GA		02/28/2007		92,059	0	0	0	0	0	0	12,445	12,445	0	0	0
A6121607-1	ROME	GA		10/16/2014		72,291	0	0	0	0	0	0	9,169	9,169	0	0	0
A6121609	ROME	GA		02/27/2007		89,368	0	0	0	0	0	0	12,076	12,076	0	0	0
A6121610	ROME	GA		02/27/2007		69,044	0	0	0	0	0	0	9,334	9,334	0	0	0
A6121614	ROME	GA		02/27/2007		59,555	0	0	0	0	0	0	8,054	8,054	0	0	0
A6121615	ROME	GA		02/27/2007		53,041	0	0	0	0	0	0	7,184	7,184	0	0	0
A6121616	ROME	GA		02/27/2007		53,180	0	0	0	0	0	0	7,163	7,163	0	0	0
A6121617	ROME	GA		02/28/2007		65,008	0	0	0	0	0	0	8,781	8,781	0	0	0
A6121618	ROME	GA		02/27/2007		115,073	0	0	0	0	0	0	15,556	15,556	0	0	0
A6121619	ROME	GA		02/27/2007		40,577	0	0	0	0	0	0	5,496	5,496	0	0	0
A6121621	ROME	GA		02/27/2007		88,022	0	0	0	0	0	0	11,892	11,892	0	0	0
A7032107	ROME	GA		06/28/2007		420,446	0	0	0	0	0	0	53,701	53,701	0	0	0
B1020701	ROME	GA		04/28/2011		3,293,848	0	0	0	0	0	0	95,225	95,225	0	0	0
B4120801	ROME	GA		05/29/2015		374,673	0	0	0	0	0	0	16,405	16,405	0	0	0
B4120801-1	ROME	GA		09/30/2015		101,287	0	0	0	0	0	0	4,438	4,438	0	0	0
A7082409	ROSWELL	GA		11/26/2007		283,372	0	0	0	0	0	0	11,361	11,361	0	0	0
A8070303	ROSWELL	GA		08/28/2008		266,614	0	0	0	0	0	0	8,166	8,166	0	0	0
B0051403	ROSWELL	GA		06/30/2010		922,850	0	0	0	0	0	0	32,776	32,776	0	0	0
B3062501	ROSWELL	GA		09/12/2013		644,888	0	0	0	0	0	0	23,277	23,277	0	0	0
B6041801	ROSWELL	GA		06/30/2016		0	0	0	0	0	0	0	291,639	291,639	0	0	0
B6062101	ROSWELL	GA		09/02/2016		0	0	0	0	0	0	0	403,214	403,214	0	0	0
B3030802	SANDY SPRINGS	GA		05/03/2013		1,286,524	0	0	0	0	0	0	50,054	50,054	0	0	0
A7120401	SAVANNAH	GA		01/31/2008		310,847	0	0	0	0	0	0	35,212	35,212	0	0	0
A9123001	SAVANNAH	GA		03/23/2010		979,294	0	0	0	0	0	0	24,813	24,813	0	0	0
B6090103	SAVANNAH	GA		09/21/2016		0	0	0	0	0	0	0	282,144	282,144	0	0	0
A6042927	SMYRNA	GA		06/30/2006		1,119,378	0	0	0	0	0	0	45,000	45,000	0	0	0
A7060404	SMYRNA	GA		08/14/2007		430,275	0	0	0	0	0	0	14,873	14,873	0	0	0
A8012901	SMYRNA	GA		04/04/2008		951,972	0	0	0	0	0	0	21,474	21,474	0	0	0
A8120504	SMYRNA	GA		02/02/2009		674,734	0	0	0	0	0	0	85,967	85,967	0	0	0
A9090910	SMYRNA	GA		11/20/2009		1,132,338	0	0	0	0	0	0	24,913	24,913	0	0	0
B2052906	SMYRNA	GA		07/31/2012		420,627	0	0	0	0	0	0	11,554	11,554	0	0	0
B3082305	SMYRNA	GA		10/30/2013		138,142	0	0	0	0	0	0	4,548	4,548	0	0	0
B4012301	SMYRNA	GA		03/27/2014		249,522	0	0	0	0	0	0	14,103	14,103	0	0	0
B4062003	SMYRNA	GA		09/25/2014		561,448	0	0	0	0	0	0	18,904	18,904	0	0	0
A3040202	STATESBORO	GA		06/17/2003		1,285,868	0	0	0	0	0	0	78,383	78,383	0	0	0
A6101417	STATESBORO	GA		01/29/2007		137,978	0	0	0	0	0	0	18,939	18,939	0	0	0
B1122102	STOCKBRIDGE	GA		03/01/2012		948,832	0	0	0	0	0	0	36,094	36,094	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												
A3110302	STONE MOUNTAIN	GA		01/20/2004		455,900	0	0	0	0	0	0	45,932	45,932	0	0	0
A8082803	STONE MOUNTAIN	GA		10/29/2008		479,936	0	0	0	0	0	0	18,270	18,270	0	0	0
A9081806	STONE MOUNTAIN	GA		11/10/2009		86,419	0	0	0	0	0	0	6,913	6,913	0	0	0
B0042102	STONE MOUNTAIN	GA		06/01/2010		687,177	0	0	0	0	0	0	70,573	70,573	0	0	0
B6051106	STONE MOUNTAIN	GA		07/22/2016		0	0	0	0	0	0	0	184,539	184,539	0	0	0
A8053003	SUGAR HILL	GA		08/15/2008		938,223	0	0	0	0	0	0	18,336	18,336	0	0	0
A6101413	SUMMERVILLE	GA		01/31/2007		97,466	0	0	0	0	0	0	13,394	13,394	0	0	0
A2121704	SUWANEE	GA		02/26/2003		419,577	0	0	0	0	0	0	25,881	25,881	0	0	0
A7022106	SUWANEE	GA		04/24/2007		996,200	0	0	0	0	0	0	35,555	35,555	0	0	0
B2100101	SUWANEE	GA		12/06/2012		536,338	0	0	0	0	0	0	13,233	13,233	0	0	0
B4080105	SUWANEE	GA		09/30/2014		1,285,642	0	0	0	0	0	0	22,278	22,278	0	0	0
B5111703	SUWANEE	GA		01/29/2016		0	0	0	0	0	0	0	379,188	379,188	0	0	0
B6061501	SUWANEE	GA		08/10/2016		0	0	0	0	0	0	0	523,894	523,894	0	0	0
B5112401	SYLVANIA	GA		02/26/2016		0	0	0	0	0	0	0	535,205	535,205	0	0	0
A7082205	TIFTON	GA		10/18/2007		790,688	0	0	0	0	0	0	26,571	26,571	0	0	0
B2110726	TIFTON	GA		12/28/2012		116,999	0	0	0	0	0	0	7,301	7,301	0	0	0
A9090915	TUCKER	GA		11/20/2009		1,229,546	0	0	0	0	0	0	27,061	27,061	0	0	0
B0111504	TUCKER	GA		12/28/2010		1,144,995	0	0	0	0	0	0	31,233	31,233	0	0	0
B4091903	TUCKER	GA		11/24/2014		151,957	0	0	0	0	0	0	3,601	3,601	0	0	0
B5021103	TUCKER	GA		03/27/2015		780,292	0	0	0	0	0	0	19,688	19,688	0	0	0
A7080218	UNION CITY	GA		09/28/2007		1,032,685	0	0	0	0	0	0	33,766	33,766	0	0	0
B1092907	UNION CITY	GA		12/19/2011		539,275	0	0	0	0	0	0	13,757	13,757	0	0	0
B2072002	UNION CITY	GA		10/24/2012		942,940	0	0	0	0	0	0	23,937	23,937	0	0	0
B1061703	VILLA RICA	GA		08/19/2011		585,076	0	0	0	0	0	0	15,103	15,103	0	0	0
A7120305	WARNER ROBINS	GA		02/08/2008		931,124	0	0	0	0	0	0	31,318	31,318	0	0	0
B2100207	WARNER ROBINS	GA		12/28/2012		416,796	0	0	0	0	0	0	16,402	16,402	0	0	0
B3122004	WARNER ROBINS	GA		03/11/2014		404,146	0	0	0	0	0	0	8,927	8,927	0	0	0
B4030602	WARNER ROBINS	GA		06/11/2014		758,136	0	0	0	0	0	0	17,583	17,583	0	0	0
B6032305	WARNER ROBINS	GA		05/24/2016		0	0	0	0	0	0	0	466,608	466,608	0	0	0
A8012301	WATKINSVILLE	GA		03/24/2008		996,426	0	0	0	0	0	0	21,902	21,902	0	0	0
A8030503	WATKINSVILLE	GA		06/19/2008		223,592	0	0	0	0	0	0	7,309	7,309	0	0	0
A8030504	WATKINSVILLE	GA		06/30/2008		278,791	0	0	0	0	0	0	9,114	9,114	0	0	0
B3062801	WATKINSVILLE	GA		09/27/2013		413,800	0	0	0	0	0	0	45,290	45,290	0	0	0
B2041211	WAYCROSS	GA		08/13/2012		519,019	0	0	0	0	0	0	32,828	32,828	0	0	0
A8072808	WINDER	GA		09/18/2008		708,831	0	0	0	0	0	0	19,963	19,963	0	0	0
A7092601	WOODSTOCK	GA		12/13/2007		785,146	0	0	0	0	0	0	43,895	43,895	0	0	0
A8012304	WOODSTOCK	GA		04/22/2008		2,960,553	0	0	0	0	0	0	90,805	90,805	0	0	0
B2060810	WOODSTOCK	GA		07/31/2012		159,877	0	0	0	0	0	0	10,131	10,131	0	0	0
B2122802	WOODSTOCK	GA		02/26/2013		784,324	0	0	0	0	0	0	31,867	31,867	0	0	0
B3081903	WOODSTOCK	GA		10/04/2013		684,688	0	0	0	0	0	0	16,122	16,122	0	0	0
B4091901	WOODSTOCK	GA		12/11/2014		1,932,733	0	0	0	0	0	0	44,775	44,775	0	0	0
B5041402	WOODSTOCK	GA		07/10/2015		2,042,607	0	0	0	0	0	0	66,134	66,134	0	0	0
A3092502	COUNCIL BLUFFS	IA		12/12/2003		103,986	0	0	0	0	0	0	31,488	31,488	0	0	0
B3031804	COUNCIL BLUFFS	IA		05/30/2013		1,504,956	0	0	0	0	0	0	174,850	174,850	0	0	0
A7121901	DES MOINES	IA		02/08/2008		170,050	0	0	0	0	0	0	5,401	5,401	0	0	0
B3041504	DES MOINES	IA		06/03/2013		1,242,967	0	0	0	0	0	0	49,165	49,165	0	0	0
B6090102	INDIANOLA	IA		10/21/2016		0	0	0	0	0	0	0	320,413	320,413	0	0	0
A7060102	MARSHALLTOWN	IA		08/10/2007		1,337,942	0	0	0	0	0	0	79,677	79,677	0	0	0
A4033009	AMMON	ID		12/31/2006		371,871	0	0	0	0	0	0	34,175	34,175	0	0	0
A7041301	AMMON	ID		01/16/2008		991,881	0	0	0	0	0	0	19,585	19,585	0	0	0
A4030503	BOISE	ID		12/31/2006		1,006,802	0	0	0	0	0	0	95,313	95,313	0	0	0
A7100203	BOISE	ID		12/20/2007		427,305	0	0	0	0	0	0	8,989	8,989	0	0	0
A8021403	BOISE	ID		04/08/2008		433,905	0	0	0	0	0	0	14,577	14,577	0	0	0
A8111102	BOISE	ID		01/20/2009		288,235	0	0	0	0	0	0	7,955	7,955	0	0	0
A9122202	BOISE	ID		03/12/2010		772,031	0	0	0	0	0	0	32,782	32,782	0	0	0
B2060501	BOISE	ID		08/02/2012		217,876	0	0	0	0	0	0	5,778	5,778	0	0	0
B2070305	BOISE	ID		09/06/2012		704,593	0	0	0	0	0	0	18,280	18,280	0	0	0
B4120803	BOISE	ID		01/30/2015		4,151,119	0	0	0	0	0	0	98,581	98,581	0	0	0
B6041402	BOISE	ID		05/13/2016		0	0	0	0	0	0	0	624,239	624,239	0	0	0
B1082502	COEUR D ALENE	ID		12/22/2011		4,781,100	0	0	0	0	0	0	84,699	84,699	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												
B5100801	COEUR DALENE	ID		02/10/2016		0	0	0	0	0	0	0	369,618	369,618	0	0	0
A8052003	EAGLE	ID		08/13/2008		305,649	0	0	0	0	0	0	9,339	9,339	0	0	0
B5120101	EAGLE	ID		01/29/2016		0	0	0	0	0	0	0	195,998	195,998	0	0	0
B2061904	GARDEN CITY	ID		09/26/2012		3,000,560	0	0	0	0	0	0	81,491	81,491	0	0	0
B0042703	GRANGEVILLE	ID		06/24/2010		1,022,666	0	0	0	0	0	0	40,210	40,210	0	0	0
B5121401	HAYDEN	ID		05/03/2016		0	0	0	0	0	0	0	204,313	204,313	0	0	0
A7012902	IDAHO FALLS	ID		04/05/2007		552,405	0	0	0	0	0	0	19,938	19,938	0	0	0
B4121504	IDAHO FALLS	ID		01/30/2015		670,882	0	0	0	0	0	0	20,868	20,868	0	0	0
A9022706	KETCHUM	ID		05/21/2009		1,195,411	0	0	0	0	0	0	42,391	42,391	0	0	0
A6072502	MERIDIAN	ID		12/07/2006		415,485	0	0	0	0	0	0	14,664	14,664	0	0	0
A2122603	NAMPA	ID		02/26/2003		292,092	0	0	0	0	0	0	34,576	34,576	0	0	0
A7012905	NAMPA	ID		04/30/2007		415,055	0	0	0	0	0	0	14,819	14,819	0	0	0
A4033010	POCATELLO	ID		06/22/2005		649,809	0	0	0	0	0	0	50,522	50,522	0	0	0
A7030108	POCATELLO	ID		04/30/2007		1,075,298	0	0	0	0	0	0	42,429	42,429	0	0	0
A9100101	POCATELLO	ID		12/10/2009		1,156,592	0	0	0	0	0	0	41,238	41,238	0	0	0
B5110602	POCATELLO	ID		01/15/2016		0	0	0	0	0	0	0	250,408	250,408	0	0	0
A7101901	POST FALLS	ID		11/28/2007		1,060,713	0	0	0	0	0	0	22,467	22,467	0	0	0
B1060802	ALGONQUIN	IL		09/09/2011		1,202,728	0	0	0	0	0	0	29,481	29,481	0	0	0
A5012901	ALTON	IL		04/28/2005		170,562	0	0	0	0	0	0	13,501	13,501	0	0	0
B0120302	ARLINGTON HEIGHTS	IL		02/25/2011		1,061,292	0	0	0	0	0	0	34,932	34,932	0	0	0
B1022405	ARLINGTON HEIGHTS	IL		05/31/2011		835,002	0	0	0	0	0	0	27,385	27,385	0	0	0
B1031605	ARLINGTON HEIGHTS	IL		06/08/2011		1,513,069	0	0	0	0	0	0	59,919	59,919	0	0	0
A4091501	AURORA	IL		12/31/2006		354,044	0	0	0	0	0	0	23,045	23,045	0	0	0
B3051708	BEDFORD	IL		07/25/2013		474,610	0	0	0	0	0	0	27,998	27,998	0	0	0
B4031205	BENSENVILLE	IL		05/30/2014		264,149	0	0	0	0	0	0	6,164	6,164	0	0	0
B5052003	BERKELEY	IL		08/19/2015		1,452,545	0	0	0	0	0	0	39,918	39,918	0	0	0
A9092502	BOLINGBROOK	IL		12/15/2009		1,580,607	0	0	0	0	0	0	64,503	64,503	0	0	0
B4031203	BOURBONNAIS	IL		06/10/2014		487,393	0	0	0	0	0	0	11,497	11,497	0	0	0
B5022712	BRADLEY	IL		05/07/2015		866,759	0	0	0	0	0	0	19,862	19,862	0	0	0
A2062602	BRIDGEVIEW	IL		09/11/2002		384,516	0	0	0	0	0	0	44,962	44,962	0	0	0
B2090501	BUFFALO GROVE	IL		11/28/2012		936,471	0	0	0	0	0	0	37,546	37,546	0	0	0
B6020802	BURR RIDGE	IL		04/22/2016		0	0	0	0	0	0	0	382,581	382,581	0	0	0
B5110603	CAHOKIA	IL		01/22/2016		0	0	0	0	0	0	0	1,242,620	1,242,620	0	0	0
B4011401	CALUMET CITY	IL		03/11/2014		1,035,295	0	0	0	0	0	0	26,106	26,106	0	0	0
A7040608	CHAMPAIGN	IL		06/18/2007		432,645	0	0	0	0	0	0	10,432	10,432	0	0	0
A7040609	CHAMPAIGN	IL		06/18/2007		297,287	0	0	0	0	0	0	6,631	6,631	0	0	0
A4051004	CHANNAHON	IL		12/31/2006		413,753	0	0	0	0	0	0	109,007	109,007	0	0	0
A2121703	CHICAGO	IL		02/28/2003		507,067	0	0	0	0	0	0	41,141	41,141	0	0	0
A7022807	CHICAGO	IL		05/24/2007		514,797	0	0	0	0	0	0	18,938	18,938	0	0	0
A7022808	CHICAGO	IL		05/24/2007		1,132,566	0	0	0	0	0	0	41,662	41,662	0	0	0
A7030703	CHICAGO	IL		05/29/2007		1,679,805	0	0	0	0	0	0	62,911	62,911	0	0	0
A8022107	CHICAGO	IL		05/19/2008		2,935,138	0	0	0	0	0	0	62,608	62,608	0	0	0
A8071805	CHICAGO	IL		09/17/2008		166,740	0	0	0	0	0	0	3,983	3,983	0	0	0
A9061701	CHICAGO	IL		09/03/2009		360,114	0	0	0	0	0	0	10,966	10,966	0	0	0
A90617013	CHICAGO	IL		08/31/2010		831,509	0	0	0	0	0	0	24,393	24,393	0	0	0
B0060404	CHICAGO	IL		08/19/2010		1,001,032	0	0	0	0	0	0	26,933	26,933	0	0	0
B0060802	CHICAGO	IL		09/30/2010		956,091	0	0	0	0	0	0	38,853	38,853	0	0	0
B1030107	CHICAGO	IL		05/12/2011		1,468,181	0	0	0	0	0	0	35,421	35,421	0	0	0
B1041202	CHICAGO	IL		06/30/2011		1,414,577	0	0	0	0	0	0	33,873	33,873	0	0	0
B1041202-1	CHICAGO	IL		12/03/2015		525,000	0	0	0	0	0	0	10,458	10,458	0	0	0
B1041303	CHICAGO	IL		07/21/2011		659,906	0	0	0	0	0	0	16,656	16,656	0	0	0
B1041304	CHICAGO	IL		07/29/2011		329,926	0	0	0	0	0	0	8,335	8,335	0	0	0
B1061604	CHICAGO	IL		08/11/2011		1,895,347	0	0	0	0	0	0	48,917	48,917	0	0	0
B1061605	CHICAGO	IL		08/11/2011		1,936,528	0	0	0	0	0	0	49,986	49,986	0	0	0
B1061606	CHICAGO	IL		08/11/2011		846,914	0	0	0	0	0	0	21,855	21,855	0	0	0
B1070607	CHICAGO	IL		01/31/2012		994,843	0	0	0	0	0	0	25,959	25,959	0	0	0
B1070608	CHICAGO	IL		12/14/2011		569,276	0	0	0	0	0	0	14,296	14,296	0	0	0
B1070609	CHICAGO	IL		12/14/2011		521,827	0	0	0	0	0	0	13,107	13,107	0	0	0
B1082603	CHICAGO	IL		09/28/2011		1,442,910	0	0	0	0	0	0	37,538	37,538	0	0	0
B1082604	CHICAGO	IL		09/28/2011		1,179,058	0	0	0	0	0	0	30,675	30,675	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					
B2012704	CHICAGO	IL		04/19/2012		3,280,833	0	0	0	0	0	0	85,212	85,212	0	0	0
B2031204	CHICAGO	IL		06/21/2012		1,538,598	0	0	0	0	0	0	40,672	40,672	0	0	0
B2032302	CHICAGO	IL		06/22/2012		784,874	0	0	0	0	0	0	30,846	30,846	0	0	0
B2060101	CHICAGO	IL		07/26/2012		827,719	0	0	0	0	0	0	23,446	23,446	0	0	0
B2061805	CHICAGO	IL		09/14/2012		999,073	0	0	0	0	0	0	25,915	25,915	0	0	0
B2062901	CHICAGO	IL		07/31/2012		2,597,346	0	(2,734)	0	0	(2,734)	0	48,803	48,803	0	0	0
B2071203	CHICAGO	IL		08/17/2012		736,532	0	0	0	0	0	0	26,143	26,143	0	0	0
B2111401	CHICAGO	IL		12/31/2012		668,920	0	0	0	0	0	0	17,029	17,029	0	0	0
B2111402	CHICAGO	IL		12/31/2012		364,563	0	0	0	0	0	0	9,280	9,280	0	0	0
B2111403	CHICAGO	IL		12/31/2012		704,083	0	0	0	0	0	0	18,492	18,492	0	0	0
B2111404	CHICAGO	IL		12/31/2012		767,501	0	0	0	0	0	0	20,150	20,150	0	0	0
B3061209	CHICAGO	IL		11/26/2013		587,694	0	0	0	0	0	0	20,171	20,171	0	0	0
B3081502	CHICAGO	IL		10/30/2013		351,953	0	0	0	0	0	0	9,135	9,135	0	0	0
B3103012	CHICAGO	IL		01/23/2014		822,850	0	0	0	0	0	0	19,660	19,660	0	0	0
B4031202	CHICAGO	IL		06/10/2014		335,473	0	0	0	0	0	0	8,180	8,180	0	0	0
B5022502	CHICAGO	IL		05/11/2015		514,204	0	0	0	0	0	0	18,488	18,488	0	0	0
B5052002	CHICAGO	IL		09/16/2015		848,913	0	0	0	0	0	0	19,016	19,016	0	0	0
B6050204	CHICAGO	IL		07/11/2016		0	0	0	0	0	0	0	409,446	409,446	0	0	0
B6072703	CHICAGO	IL		10/19/2016		0	0	0	0	0	0	0	364,196	364,196	0	0	0
B6082504	CHICAGO	IL		11/04/2016		0	0	0	0	0	0	0	2,994,750	2,994,750	0	0	0
A8011002	CRYSTAL LAKE	IL		03/31/2008		305,505	0	0	0	0	0	0	9,977	9,977	0	0	0
B5070902	DARIEN	IL		10/22/2015		840,932	0	0	0	0	0	0	18,079	18,079	0	0	0
B5102302	DARIEN	IL		12/08/2015		1,600,000	0	0	0	0	0	0	414,944	414,944	0	0	0
B1032404	DOWNERS GROVE	IL		06/13/2011		880,413	0	0	0	0	0	0	24,853	24,853	0	0	0
B3061201	DOWNERS GROVE	IL		08/29/2013		783,462	0	0	0	0	0	0	19,609	19,609	0	0	0
B0011201	ELGIN	IL		02/26/2010		1,059,674	0	0	0	0	0	0	36,371	36,371	0	0	0
B5111602	ELK GROVE VILLAGE	IL		03/23/2016		0	0	0	0	0	0	0	223,660	223,660	0	0	0
A9101302	ELMHURST	IL		12/29/2009		2,301,149	0	0	0	0	0	0	120,891	120,891	0	0	0
B2060402	ELMHURST	IL		08/22/2012		2,436,869	0	0	0	0	0	0	67,598	67,598	0	0	0
B1041106	FOX RIVER GROVE	IL		06/10/2011		1,301,809	0	0	0	0	0	0	32,122	32,122	0	0	0
B1041508	FRANKFORT	IL		08/25/2011		576,840	0	0	0	0	0	0	15,601	15,601	0	0	0
A8010802	GALESBURG	IL		03/13/2008		162,787	0	0	0	0	0	0	4,940	4,940	0	0	0
A9071401	GENEVA	IL		09/30/2009		1,286,311	0	0	0	0	0	0	103,853	103,853	0	0	0
B1082207	GENEVA	IL		06/29/2012		122,112	0	0	0	0	0	0	2,603	2,603	0	0	0
B6042703	GLENCOE	IL		07/28/2016		0	0	0	0	0	0	0	1,830,411	1,830,411	0	0	0
B2091801	GLENVIEW	IL		10/25/2012		903,700	0	0	0	0	0	0	25,150	25,150	0	0	0
B6012605	GRANITE CITY	IL		04/20/2016		0	0	0	0	0	0	0	1,249,681	1,249,681	0	0	0
B3061210	HARWOOD HEIGHTS	IL		11/26/2013		535,986	0	0	0	0	0	0	18,391	18,391	0	0	0
B0011202	HINSDALE	IL		03/26/2010		511,997	0	0	0	0	0	0	13,344	13,344	0	0	0
A9042708	HOFFMAN ESTATES	IL		07/16/2009		981,963	0	0	0	0	0	0	33,507	33,507	0	0	0
B4021801	HOFFMAN ESTATES	IL		05/15/2014		1,332,310	0	0	0	0	0	0	31,609	31,609	0	0	0
A4032504	HOMEWOOD	IL		12/31/2006		257,156	0	0	0	0	0	0	8,234	8,234	0	0	0
B1070610	HOMEWOOD	IL		12/14/2011		834,937	0	0	0	0	0	0	20,968	20,968	0	0	0
B2032803	HUNTLEY	IL		04/26/2012		1,045,072	0	0	0	0	0	0	39,443	39,443	0	0	0
W5040101	JOLIET	IL		07/31/2015		2,585,372	0	0	0	0	0	0	489,000	489,000	0	0	0
B5041301	LAKE ZURICH	IL		07/15/2015		2,730,480	0	0	0	0	0	0	66,305	66,305	0	0	0
B5041302	LAKE ZURICH	IL		07/15/2015		809,129	0	0	0	0	0	0	18,982	18,982	0	0	0
B2012705	LOMBARD	IL		04/13/2012		770,088	0	0	0	0	0	0	31,065	31,065	0	0	0
B2012706	LOMBARD	IL		04/13/2012		294,927	0	0	0	0	0	0	11,897	11,897	0	0	0
B0052101	LOVES PARK	IL		07/21/2010		169,159	0	0	0	0	0	0	4,276	4,276	0	0	0
B6061603	MOUNT PROSPECT	IL		09/29/2016		0	0	0	0	0	0	0	758,303	758,303	0	0	0
B1031606	MUNDELEIN	IL		06/28/2011		1,371,139	0	0	0	0	0	0	34,327	34,327	0	0	0
B1070605	MUNDELEIN	IL		01/31/2012		840,150	0	0	0	0	0	0	14,799	14,799	0	0	0
B5052001	MUNDELEIN	IL		08/19/2015		947,312	0	0	0	0	0	0	26,033	26,033	0	0	0
B5080703	MUNDELEIN	IL		07/29/2016		0	0	0	0	0	0	0	596,558	596,558	0	0	0
B4021303	NAPERVILLE	IL		05/22/2014		463,526	0	0	0	0	0	0	24,038	24,038	0	0	0
B1061603	NILES	IL		08/11/2011		824,028	0	0	0	0	0	0	21,278	21,278	0	0	0
B1070606	NILES	IL		01/31/2012		870,487	0	0	0	0	0	0	22,714	22,714	0	0	0
B1110804	NILES	IL		04/20/2012		576,624	0	0	0	0	0	0	14,975	14,975	0	0	0
B6030902	NILES	IL		06/10/2016		0	0	0	0	0	0	0	519,304	519,304	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					
A8031008	NORMAL	IL		06/20/2008		949,609	0	0	0	0	0	0	37,129	37,129	0	0	0
B2061807	NORRIDGE	IL		12/27/2012		687,918	0	0	0	0	0	0	16,717	16,717	0	0	0
B2012402	NORTHFIELD	IL		03/15/2012		629,537	0	0	0	0	0	0	26,716	26,716	0	0	0
B3101602	O'FALLON	IL		01/13/2014		639,555	0	0	0	0	0	0	26,668	26,668	0	0	0
B1022406	ORLAND PARK	IL		05/31/2011		1,433,744	0	0	0	0	0	0	47,020	47,020	0	0	0
B2070205	OSWEGO	IL		09/05/2012		586,212	0	0	0	0	0	0	16,914	16,914	0	0	0
A4042414	RIVERSIDE	IL		07/01/2004		350,886	0	0	0	0	0	0	16,531	16,531	0	0	0
A4042414-1	RIVERSIDE	IL		04/30/2014		66,310	0	0	0	0	0	0	2,245	2,245	0	0	0
A4042414-2	RIVERSIDE	IL		08/31/2016		0	0	0	0	0	0	0	1,217	1,217	0	0	0
B2110724	ROCK ISLAND	IL		12/28/2012		740,123	0	0	0	0	0	0	46,122	46,122	0	0	0
B3071104	ROCK ISLAND	IL		09/18/2013		426,230	0	0	0	0	0	0	30,625	30,625	0	0	0
A5091501	ROCKFORD	IL		12/31/2006		117,262	0	0	0	0	0	0	18,855	18,855	0	0	0
B0090208	ROLLING MEADOWS	IL		12/13/2010		723,472	0	0	0	0	0	0	22,365	22,365	0	0	0
B4031206	SOUTH ELGIN	IL		05/29/2014		917,035	0	0	0	0	0	0	27,479	27,479	0	0	0
B3080701	SOUTH HOLLAND	IL		10/30/2013		121,363	0	0	0	0	0	0	3,099	3,099	0	0	0
A7013006	SPRINGFIELD	IL		04/13/2007		322,703	0	0	0	0	0	0	11,385	11,385	0	0	0
B3022202	TINLEY PARK	IL		04/17/2013		1,092,295	0	0	0	0	0	0	27,558	27,558	0	0	0
B0040702	WAUKEGAN	IL		06/21/2010		4,445,935	0	0	0	0	0	0	152,748	152,748	0	0	0
B0071208	WEST CHICAGO	IL		10/29/2010		470,674	0	0	0	0	0	0	15,163	15,163	0	0	0
A5021802	YORKVILLE	IL		05/06/2005		488,844	0	0	0	0	0	0	43,027	43,027	0	0	0
A8012306	ANGOLA	IN		03/05/2008		141,048	0	0	0	0	0	0	4,719	4,719	0	0	0
A3061601	AVON	IN		09/10/2003		783,265	0	0	0	0	0	0	15,817	15,817	0	0	0
A2081503	BATESVILLE	IN		12/31/2006		104,385	0	0	0	0	0	0	8,783	8,783	0	0	0
A7010903	BATESVILLE	IN		03/26/2007		473,804	0	0	0	0	0	0	18,441	18,441	0	0	0
B3111302	BLOOMINGTON	IN		02/12/2014		3,680,000	0	0	0	0	0	0	30,119	30,119	0	0	0
B3122606	BLUFFTON	IN		04/21/2014		739,654	0	0	0	0	0	0	17,071	17,071	0	0	0
B0062506	BROWNSBURG	IN		09/28/2010		2,012,906	0	0	0	0	0	0	99,553	99,553	0	0	0
A6082802	CARMEL	IN		10/10/2006		1,509,262	0	0	0	0	0	0	52,523	52,523	0	0	0
A8080804	CHESTERFIELD	IN		10/28/2008		492,596	0	0	0	0	0	0	14,115	14,115	0	0	0
A7031903	CLARKSVILLE	IN		06/14/2007		170,473	0	0	0	0	0	0	10,449	10,449	0	0	0
B3070906	COLUMBUS	IN		09/30/2013		1,079,473	0	0	0	0	0	0	37,576	37,576	0	0	0
B3121002	EVANSVILLE	IN		03/03/2014		1,428,157	0	0	0	0	0	0	47,630	47,630	0	0	0
B5050504	EVANSVILLE	IN		09/01/2015		810,053	0	0	0	0	0	0	39,682	39,682	0	0	0
B1091903	FISHERS	IN		12/15/2011		928,958	0	0	0	0	0	0	29,735	29,735	0	0	0
B3030502	FISHERS	IN		05/28/2013		382,809	0	0	0	0	0	0	21,264	21,264	0	0	0
A7011905	FORT WAYNE	IN		03/30/2007		415,150	0	0	0	0	0	0	14,779	14,779	0	0	0
B0082504	FORT WAYNE	IN		11/30/2010		2,374,148	0	0	0	0	0	0	63,401	63,401	0	0	0
B5072103	FORT WAYNE	IN		09/04/2015		389,136	0	0	0	0	0	0	8,416	8,416	0	0	0
A4112902	GARY	IN		02/17/2005		168,543	0	0	0	0	0	0	13,982	13,982	0	0	0
B4041103	GARY	IN		07/25/2014		771,993	0	0	0	0	0	0	19,032	19,032	0	0	0
A2081501	GREENDALE	IN		12/31/2006		223,718	0	0	0	0	0	0	18,816	18,816	0	0	0
A1121301	GREENFIELD	IN		04/03/2002		1,486,211	0	0	0	0	0	0	146,039	146,039	0	0	0
A7082704	GREENSBURG	IN		11/20/2007		456,350	0	0	0	0	0	0	15,210	15,210	0	0	0
B4052801	GREENWOOD	IN		10/24/2014		312,716	0	0	0	0	0	0	7,838	7,838	0	0	0
B3122003	HAMMOND	IN		04/08/2014		798,771	0	0	0	0	0	0	20,030	20,030	0	0	0
A2010203	INDIANAPOLIS	IN		04/03/2002		503,403	0	0	0	0	0	0	49,475	49,475	0	0	0
A4112901	INDIANAPOLIS	IN		02/17/2005		265,251	0	0	0	0	0	0	22,015	22,015	0	0	0
A5070102	INDIANAPOLIS	IN		09/01/2005		262,943	0	0	0	0	0	0	13,005	13,005	0	0	0
A7102401	INDIANAPOLIS	IN		12/20/2007		418,323	0	0	0	0	0	0	13,663	13,663	0	0	0
A8031006	INDIANAPOLIS	IN		06/20/2008		412,759	0	0	0	0	0	0	16,142	16,142	0	0	0
A8031007	INDIANAPOLIS	IN		06/20/2008		855,484	0	0	0	0	0	0	33,451	33,451	0	0	0
A8090802	INDIANAPOLIS	IN		11/05/2008		507,772	0	0	0	0	0	0	18,519	18,519	0	0	0
B1071104	INDIANAPOLIS	IN		09/15/2011		608,209	0	0	0	0	0	0	16,767	16,767	0	0	0
B1122005	INDIANAPOLIS	IN		03/01/2012		1,325,106	0	0	0	0	0	0	34,126	34,126	0	0	0
B1122005-1	INDIANAPOLIS	IN		08/18/2016		0	0	0	0	0	0	0	67,506	67,506	0	0	0
B2103111	INDIANAPOLIS	IN		01/16/2013		625,705	0	0	0	0	0	0	16,332	16,332	0	0	0
B2110705	INDIANAPOLIS	IN		12/28/2012		1,485,777	0	0	0	0	0	0	92,582	92,582	0	0	0
B3032602	INDIANAPOLIS	IN		06/25/2013		1,276,256	0	0	0	0	0	0	46,500	46,500	0	0	0
B3032602-1	INDIANAPOLIS	IN		10/12/2016		0	0	0	0	0	0	0	340,453	340,453	0	0	0
B3041804	INDIANAPOLIS	IN		06/10/2013		8,934,437	0	0	0	0	0	0	136,137	136,137	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					
B3052001	INDIANAPOLIS	IN		09/13/2013		298,857	0	0	0	0	0	0	9,233	9,233	0	0	0
B3100801	INDIANAPOLIS	IN		12/13/2013		563,636	0	0	0	0	0	0	13,331	13,331	0	0	0
B3112101	INDIANAPOLIS	IN		01/17/2014		548,558	0	0	0	0	0	0	13,112	13,112	0	0	0
B4050504	INDIANAPOLIS	IN		07/17/2014		1,083,526	0	0	0	0	0	0	24,982	24,982	0	0	0
B5030402	INDIANAPOLIS	IN		05/21/2015		711,375	0	0	0	0	0	0	16,586	16,586	0	0	0
B5072102	INDIANAPOLIS	IN		10/30/2015		402,933	0	0	0	0	0	0	8,818	8,818	0	0	0
B5081002	INDIANAPOLIS	IN		12/11/2015		1,625,000	0	0	0	0	0	0	410,262	410,262	0	0	0
B6062202	INDIANAPOLIS	IN		09/09/2016		0	0	0	0	0	0	0	486,363	486,363	0	0	0
B1022805	JEFFERSONVILLE	IN		05/09/2011		312,463	0	0	0	0	0	0	7,426	7,426	0	0	0
A8082602	LAWRENCE	IN		10/30/2008		2,633,417	0	0	0	0	0	0	93,259	93,259	0	0	0
A7091002	LEBANON	IN		12/28/2007		267,484	0	0	0	0	0	0	8,641	8,641	0	0	0
B5040304	MISHAWAKA	IN		05/29/2015		1,228,487	0	0	0	0	0	0	29,140	29,140	0	0	0
B4082801	MOORESVILLE	IN		10/09/2014		226,905	0	0	0	0	0	0	5,412	5,412	0	0	0
B6031501	NEW ALBANY	IN		06/10/2016		0	0	0	0	0	0	0	294,883	294,883	0	0	0
W4060501	PENDLETON	IN		07/22/2014		2,893,627	0	0	0	0	0	0	85,664	85,664	0	0	0
B1092701	SOUTH BEND	IN		12/13/2011		565,007	0	0	0	0	0	0	14,187	14,187	0	0	0
B2110717	SOUTH BEND	IN		12/28/2012		1,112,051	0	0	0	0	0	0	69,287	69,287	0	0	0
B2022101	EL DORADO	KS		05/07/2012		613,751	0	0	0	0	0	0	39,937	39,937	0	0	0
B0062202	FAIRWAY	KS		08/31/2010		609,249	0	0	0	0	0	0	31,235	31,235	0	0	0
A6032707	KANSAS CITY	KS		12/31/2006		66,660	0	0	0	0	0	0	10,245	10,245	0	0	0
B2110720	KANSAS CITY	KS		12/28/2012		964,994	0	0	0	0	0	0	60,129	60,129	0	0	0
A7100201	LANSING	KS		12/13/2007		345,744	0	0	0	0	0	0	11,295	11,295	0	0	0
B3042401	LEAWOOD	KS		06/28/2013		939,862	0	0	0	0	0	0	58,199	58,199	0	0	0
A3092201	LENEXA	KS		12/16/2003		362,582	0	0	0	0	0	0	109,818	109,818	0	0	0
A3092202	LENEXA	KS		12/31/2006		152,289	0	0	0	0	0	0	46,104	46,104	0	0	0
B1030303	LENEXA	KS		05/17/2011		761,043	0	0	0	0	0	0	22,248	22,248	0	0	0
A4042701	MERRIAM	KS		07/21/2004		299,238	0	0	0	0	0	0	75,232	75,232	0	0	0
A5021801	OLATHE	KS		05/13/2005		206,102	0	0	0	0	0	0	41,524	41,524	0	0	0
A6042501	OLATHE	KS		12/31/2006		286,880	0	0	0	0	0	0	11,665	11,665	0	0	0
A8011802	OLATHE	KS		02/27/2008		1,869,912	0	0	0	0	0	0	117,101	117,101	0	0	0
A8031801	OLATHE	KS		04/30/2008		692,773	0	0	0	0	0	0	26,830	26,830	0	0	0
B3082901	OLATHE	KS		11/20/2013		938,001	0	0	0	0	0	0	20,893	20,893	0	0	0
B3102901	OLATHE	KS		01/21/2014		587,527	0	0	0	0	0	0	15,230	15,230	0	0	0
B3102902	OLATHE	KS		01/21/2014		1,093,077	0	0	0	0	0	0	28,333	28,333	0	0	0
B5061501	OLATHE	KS		08/10/2015		472,658	0	0	0	0	0	0	14,802	14,802	0	0	0
B6060102	OLATHE	KS		08/03/2016		0	0	0	0	0	0	0	171,676	171,676	0	0	0
A2011806	OVERLAND PARK	KS		03/28/2002		71,143	0	0	0	0	0	0	52,820	52,820	0	0	0
A5081702	OVERLAND PARK	KS		10/27/2005		490,533	0	0	0	0	0	0	12,265	12,265	0	0	0
B1013102	SHAWNEE	KS		03/17/2011		864,103	0	0	0	0	0	0	22,107	22,107	0	0	0
A4092703	TOPEKA	KS		12/10/2004		2,818,872	0	0	0	0	0	0	89,089	89,089	0	0	0
A4092703-1	TOPEKA	KS		07/29/2016		0	0	0	0	0	0	0	40,353	40,353	0	0	0
B0041901	WICHITA	KS		06/30/2010		4,523,426	0	0	0	0	0	0	79,803	79,803	0	0	0
B6012901	WICHITA	KS		03/24/2016		0	0	0	0	0	0	0	415,666	415,666	0	0	0
B4061115	ALMO	KY		08/14/2014		302,819	0	0	0	0	0	0	15,999	15,999	0	0	0
B4061116	BARDWELL	KY		08/21/2014		250,890	0	0	0	0	0	0	13,256	13,256	0	0	0
B4061146	BEAVER DAM	KY		08/21/2014		395,618	0	0	0	0	0	0	20,902	20,902	0	0	0
B4061117	BOSTON	KY		08/28/2014		166,288	0	0	0	0	0	0	8,785	8,785	0	0	0
A6032906	BOWLING GREEN	KY		12/31/2006		458,839	0	0	0	0	0	0	19,773	19,773	0	0	0
A5060301	BURLINGTON	KY		10/17/2005		644,312	0	0	0	0	0	0	42,130	42,130	0	0	0
B4061169	CADIZ	KY		10/30/2014		616,699	0	0	0	0	0	0	32,052	32,052	0	0	0
B4061170	CADIZ	KY		10/30/2014		396,837	0	0	0	0	0	0	20,621	20,621	0	0	0
B4061118	CAVE CITY	KY		08/12/2014		247,974	0	0	0	0	0	0	13,101	13,101	0	0	0
B4061125	CAVE CITY	KY		08/21/2014		283,281	0	0	0	0	0	0	14,968	14,968	0	0	0
B4061119	COLUMBIA	KY		08/28/2014		317,474	0	0	0	0	0	0	16,771	16,771	0	0	0
B4012103	CRESTVIEW HILLS	KY		04/23/2014		557,206	0	0	0	0	0	0	12,860	12,860	0	0	0
A2081505	DRY RIDGE	KY		11/26/2002		204,616	0	0	0	0	0	0	17,120	17,120	0	0	0
A8010801	ELIZABETHTOWN	KY		03/25/2008		479,937	0	0	0	0	0	0	52,138	52,138	0	0	0
B4061120	EMINENCE	KY		09/10/2014		185,770	0	0	0	0	0	0	9,736	9,736	0	0	0
A2091101	ERLANGER	KY		11/25/2002		360,480	0	0	0	0	0	0	41,892	41,892	0	0	0
A4033022	ERLANGER	KY		06/28/2004		219,148	0	0	0	0	0	0	20,379	20,379	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 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					
A7022104	ERLANGER	KY		05/21/2007		374,657	0	0	0	0	0	0	13,261	13,261	0	0	0
A7022105	ERLANGER	KY		05/03/2007		332,998	0	0	0	0	0	0	11,793	11,793	0	0	0
A4040602	FORT MITCHELL	KY		07/07/2004		395,097	0	0	0	0	0	0	36,239	36,239	0	0	0
A4032307	FORT WRIGHT	KY		06/18/2004		261,984	0	0	0	0	0	0	24,330	24,330	0	0	0
A8022209	GEORGETOWN	KY		05/14/2008		590,512	0	0	0	0	0	0	18,981	18,981	0	0	0
B4061121	GLASGOW	KY		08/12/2014		307,701	0	0	0	0	0	0	16,259	16,259	0	0	0
B4061122	GRAND RIVERS	KY		08/14/2014		180,874	0	0	0	0	0	0	9,556	9,556	0	0	0
B4061123	GREENSBURG	KY		08/21/2014		519,288	0	0	0	0	0	0	27,433	27,433	0	0	0
B4061110	HANSON	KY		08/14/2014		197,968	0	0	0	0	0	0	18,995	18,995	0	0	0
B4061145	HARDIN	KY		08/14/2014		356,542	0	0	0	0	0	0	18,840	18,840	0	0	0
B4061124	HAWESVILLE	KY		08/21/2014		180,874	0	0	0	0	0	0	9,556	9,556	0	0	0
B4061127	KEVIL	KY		08/14/2014		204,215	0	0	0	0	0	0	10,788	10,788	0	0	0
B4061128	LEITCHFIELD	KY		08/21/2014		253,978	0	0	0	0	0	0	13,418	13,418	0	0	0
A9082101	LEXINGTON	KY		11/06/2009		656,393	0	0	0	0	0	0	22,669	22,669	0	0	0
A3093002	LOUISVILLE	KY		01/29/2004		298,251	0	0	0	0	0	0	87,741	87,741	0	0	0
A6062002	LOUISVILLE	KY		12/31/2006		108,567	0	0	0	0	0	0	16,242	16,242	0	0	0
A6080201	LOUISVILLE	KY		12/31/2006		152,749	0	0	0	0	0	0	7,856	7,856	0	0	0
B4061151	LOUISVILLE	KY		08/28/2014		220,288	0	0	0	0	0	0	11,637	11,637	0	0	0
B3093003	MADISONVILLE	KY		03/05/2014		557,880	0	0	0	0	0	0	17,690	17,690	0	0	0
B4061129	MAGNOLIA	KY		08/21/2014		253,978	0	0	0	0	0	0	13,418	13,418	0	0	0
B4061131	MAYFIELD	KY		08/14/2014		186,707	0	0	0	0	0	0	9,866	9,866	0	0	0
B4061132	MILTON	KY		08/28/2014		244,205	0	0	0	0	0	0	12,906	12,906	0	0	0
B3121003	OWENSBORO	KY		02/25/2014		520,574	0	0	0	0	0	0	19,066	19,066	0	0	0
B4061111	OWENSBORO	KY		08/21/2014		242,228	0	0	0	0	0	0	23,234	23,234	0	0	0
B4061165	OWENTON	KY		09/10/2014		358,278	0	0	0	0	0	0	15,077	15,077	0	0	0
B4061171	PADUCAH	KY		10/30/2014		406,320	0	0	0	0	0	0	16,969	16,969	0	0	0
B4061133	PEMBROKE	KY		08/21/2014		154,618	0	0	0	0	0	0	8,170	8,170	0	0	0
A4091004	RADCLIFF	KY		12/10/2004		429,198	0	0	0	0	0	0	28,132	28,132	0	0	0
B4061134	RUSSELL SPRINGS	KY		08/28/2014		180,874	0	0	0	0	0	0	9,556	9,556	0	0	0
B4061135	SALEM	KY		08/14/2014		244,205	0	0	0	0	0	0	12,906	12,906	0	0	0
B4061136	SCOTTSVILLE	KY		08/12/2014		180,874	0	0	0	0	0	0	9,556	9,556	0	0	0
B4061137	SMITHS GROVE	KY		08/12/2014		189,628	0	0	0	0	0	0	10,017	10,017	0	0	0
B4061138	SPOTTSVILLE	KY		08/21/2014		288,163	0	0	0	0	0	0	15,227	15,227	0	0	0
B4061139	SPRINGFIELD	KY		08/28/2014		166,288	0	0	0	0	0	0	8,785	8,785	0	0	0
B4061140	SUMMERSVILLE	KY		08/21/2014		172,121	0	0	0	0	0	0	9,095	9,095	0	0	0
B4061141	UNIONTOWN	KY		08/14/2014		151,702	0	0	0	0	0	0	8,014	8,014	0	0	0
B4061130	UTICA	KY		08/21/2014		278,398	0	0	0	0	0	0	14,708	14,708	0	0	0
B4061142	UTICA	KY		08/21/2014		327,239	0	0	0	0	0	0	17,290	17,290	0	0	0
A4032309	WALTON	KY		07/01/2004		606,580	0	0	0	0	0	0	56,327	56,327	0	0	0
B4061143	WILLISBURG	KY		08/28/2014		317,474	0	0	0	0	0	0	16,771	16,771	0	0	0
B4061144	WOODBURN	KY		08/21/2014		293,054	0	0	0	0	0	0	15,480	15,480	0	0	0
B0030502	BOSTON	MA		05/14/2010		1,289,687	0	0	0	0	0	0	34,013	34,013	0	0	0
A8012404	BRIDGEWATER	MA		03/26/2008		151,650	0	0	0	0	0	0	4,955	4,955	0	0	0
A3052708	CHELMSFORD	MA		08/25/2003		689,652	0	0	0	0	0	0	71,784	71,784	0	0	0
A5021702	HANOVER	MA		04/26/2005		668,259	0	0	0	0	0	0	45,830	45,830	0	0	0
A5100506	HOLYOKE	MA		12/31/2006		210,243	0	0	0	0	0	0	16,568	16,568	0	0	0
A6052604	HOLYOKE	MA		08/21/2006		307,639	0	0	0	0	0	0	21,403	21,403	0	0	0
A7082703	KINGSTON	MA		11/21/2007		265,239	0	0	0	0	0	0	15,214	15,214	0	0	0
A3042802	LYNN	MA		07/31/2003		894,532	0	0	0	0	0	0	48,262	48,262	0	0	0
B0051008	MIDDLEBORO	MA		07/28/2010		174,329	0	0	0	0	0	0	8,754	8,754	0	0	0
A5061304	NEW BEDFORD	MA		08/31/2005		1,086,981	0	0	0	0	0	0	90,885	90,885	0	0	0
A8100101	NEW BEDFORD	MA		10/27/2008		448,719	0	0	0	0	0	0	10,925	10,925	0	0	0
B4022803	NORWELL	MA		05/30/2014		984,503	0	0	0	0	0	0	24,951	24,951	0	0	0
A5012502	PEABODY	MA		04/13/2005		692,089	0	0	0	0	0	0	30,280	30,280	0	0	0
A6070701	PLYMOUTH	MA		08/31/2006		681,868	0	0	0	0	0	0	31,462	31,462	0	0	0
A5092801	QUINCY	MA		12/31/2006		265,496	0	0	0	0	0	0	46,573	46,573	0	0	0
A6053102	SAGAMORE	MA		08/22/2006		449,835	0	0	0	0	0	0	30,740	30,740	0	0	0
B6092004	SOUTH HADLEY	MA		11/08/2016		0	0	0	0	0	0	0	2,276,010	2,276,010	0	0	0
B2121202	SPRINGFIELD	MA		05/21/2013		245,033	0	0	0	0	0	0	6,445	6,445	0	0	0
A4011403	STOUGHTON	MA		03/29/2004		639,674	0	0	0	0	0	0	60,407	60,407	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					
A7011214	WORCESTER	MA		03/30/2007		289,734	0	0	0	0	0	0	10,423	10,423	0	0	0
B2040908	ANNAPOLIS	MD		08/21/2012		473,238	0	0	0	0	0	0	34,574	34,574	0	0	0
B3050301	ANNAPOLIS	MD		07/18/2013		2,172,278	0	0	0	0	0	0	58,264	58,264	0	0	0
B5021804	ANNAPOLIS	MD		05/13/2015		643,059	0	0	0	0	0	0	22,527	22,527	0	0	0
B6050401	ANNAPOLIS	MD		07/01/2016		0	0	0	0	0	0	0	2,266,542	2,266,542	0	0	0
B2052901	ARBUTUS	MD		06/27/2012		1,571,562	0	0	0	0	0	0	41,546	41,546	0	0	0
A2081601	BALTIMORE	MD		10/31/2002		236,423	0	0	0	0	0	0	119,626	119,626	0	0	0
A3020401	BALTIMORE	MD		05/22/2003		416,363	0	0	0	0	0	0	31,653	31,653	0	0	0
A30204013	BALTIMORE	MD		09/23/2005		254,921	0	0	0	0	0	0	19,631	19,631	0	0	0
A7082801	BALTIMORE	MD		12/07/2007		486,223	0	0	0	0	0	0	16,382	16,382	0	0	0
B1111601	BALTIMORE	MD		01/30/2012		636,588	0	0	0	0	0	0	20,092	20,092	0	0	0
B1122103	BALTIMORE	MD		05/17/2012		681,372	0	0	0	0	0	0	18,129	18,129	0	0	0
B1122104	BALTIMORE	MD		05/17/2012		188,297	0	0	0	0	0	0	5,014	5,014	0	0	0
B2052902	BALTIMORE	MD		06/27/2012		1,626,528	0	0	0	0	0	0	42,993	42,993	0	0	0
B2052903	BALTIMORE	MD		06/27/2012		549,501	0	0	0	0	0	0	14,525	14,525	0	0	0
B2052904	BALTIMORE	MD		06/27/2012		241,761	0	0	0	0	0	0	6,398	6,398	0	0	0
B2052905	BALTIMORE	MD		06/27/2012		697,851	0	0	0	0	0	0	18,452	18,452	0	0	0
B2121101	BALTIMORE	MD		02/12/2013		660,483	0	0	0	0	0	0	17,684	17,684	0	0	0
B2121705	BALTIMORE	MD		03/29/2013		2,779,907	0	0	0	0	0	0	73,961	73,961	0	0	0
B3082302	BALTIMORE	MD		11/15/2013		1,859,834	0	0	0	0	0	0	49,540	49,540	0	0	0
B3093009	BALTIMORE	MD		11/26/2013		1,487,862	0	0	0	0	0	0	39,635	39,635	0	0	0
B4050801	BALTIMORE	MD		07/16/2014		1,296,036	0	0	0	0	0	0	33,020	33,020	0	0	0
B4072402	BALTIMORE	MD		09/29/2014		338,727	0	0	0	0	0	0	8,824	8,824	0	0	0
B4080602	BALTIMORE	MD		10/16/2014		2,949,820	0	0	0	0	0	0	70,302	70,302	0	0	0
B4081302	BALTIMORE	MD		10/01/2014		556,408	0	0	0	0	0	0	12,818	12,818	0	0	0
B6060202	BALTIMORE	MD		08/12/2016		0	0	0	0	0	0	0	380,235	380,235	0	0	0
B6082302	BALTIMORE	MD		11/30/2016		0	0	0	0	0	0	0	3,051,579	3,051,579	0	0	0
B6090101	BALTIMORE	MD		10/31/2016		0	0	0	0	0	0	0	290,979	290,979	0	0	0
A3052701	BEL AIR	MD		08/28/2003		337,835	0	0	0	0	0	0	35,648	35,648	0	0	0
A3052702	BEL AIR	MD		08/28/2003		348,545	0	0	0	0	0	0	36,781	36,781	0	0	0
A3052704	BEL AIR	MD		08/28/2003		525,823	0	0	0	0	0	0	55,464	55,464	0	0	0
A3110501	BEL AIR	MD		01/30/2004		752,427	0	0	0	0	0	0	72,927	72,927	0	0	0
A3110502	BEL AIR	MD		01/30/2004		711,018	0	0	0	0	0	0	68,909	68,909	0	0	0
A3110503	BEL AIR	MD		01/30/2004		335,845	0	0	0	0	0	0	32,564	32,564	0	0	0
A3110504	BEL AIR	MD		01/30/2004		638,189	0	0	0	0	0	0	61,861	61,861	0	0	0
A3110505	BEL AIR	MD		01/30/2004		151,067	0	0	0	0	0	0	14,662	14,662	0	0	0
A3110506	BEL AIR	MD		01/30/2004		59,718	0	0	0	0	0	0	5,829	5,829	0	0	0
A3110508	BEL AIR	MD		01/30/2004		988,942	0	0	0	0	0	0	95,842	95,842	0	0	0
B1083101	BEL AIR	MD		12/13/2011		3,485,869	0	0	0	0	0	0	91,551	91,551	0	0	0
B3093006	BEL AIR	MD		12/26/2013		397,855	0	0	0	0	0	0	7,643	7,643	0	0	0
A7100902	BELTSVILLE	MD		11/30/2007		357,250	0	0	0	0	0	0	11,902	11,902	0	0	0
B2071702	BELTSVILLE	MD		08/16/2012		3,004,855	0	0	0	0	0	0	83,356	83,356	0	0	0
B5091001	BELTSVILLE	MD		01/14/2016		0	0	0	0	0	0	0	2,101,315	2,101,315	0	0	0
B2041206	BRENTWOOD	MD		07/31/2012		96,786	0	0	0	0	0	0	5,707	5,707	0	0	0
B4011505	CAMBRIDGE	MD		04/18/2014		1,893,661	0	0	0	0	0	0	99,036	99,036	0	0	0
B4040107	CAMBRIDGE	MD		06/27/2014		646,688	0	0	0	0	0	0	21,941	21,941	0	0	0
A7022601	COLMAR MANOR	MD		05/08/2007		446,797	0	0	0	0	0	0	15,636	15,636	0	0	0
B0071903	COLUMBIA	MD		09/23/2010		164,937	0	0	0	0	0	0	30,793	30,793	0	0	0
A8092501	DISTRICT HEIGHTS	MD		11/04/2008		728,356	0	0	0	0	0	0	42,545	42,545	0	0	0
B4031207	DISTRICT HEIGHTS	MD		05/30/2014		1,036,855	0	0	0	0	0	0	24,188	24,188	0	0	0
B1012007	DUNKIRK	MD		03/10/2011		1,816,978	0	0	0	0	0	0	46,481	46,481	0	0	0
B5121701	EDGEWOOD	MD		01/20/2016		0	0	0	0	0	0	0	1,122,484	1,122,484	0	0	0
B1101906	ELKRIDGE	MD		01/04/2012		3,115,274	0	0	0	0	0	0	120,394	120,394	0	0	0
B4121001	ELKTON	MD		02/13/2015		1,455,981	0	0	0	0	0	0	33,346	33,346	0	0	0
B2101813	ELLICOTT CITY	MD		12/13/2012		1,601,717	0	0	0	0	0	0	42,062	42,062	0	0	0
B2102402	ELLICOTT CITY	MD		12/18/2012		1,536,753	0	0	0	0	0	0	39,738	39,738	0	0	0
B2102403	ELLICOTT CITY	MD		12/18/2012		2,004,472	0	0	0	0	0	0	51,828	51,828	0	0	0
B2102403-1	ELLICOTT CITY	MD		11/18/2014		181,252	0	0	0	0	0	0	4,606	4,606	0	0	0
B6033002	FREDERICK	MD		05/26/2016		0	0	0	0	0	0	0	937,409	937,409	0	0	0
A6032908	GAITHERSBURG	MD		12/31/2006		251,587	0	0	0	0	0	0	17,219	17,219	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				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					
B2072003	GAITHERSBURG	MD		10/01/2012		680,640	0	0	0	0	0	0	43,008	43,008	0	0	0
B5032404	GAITHERSBURG	MD		05/28/2015		2,472,111	0	0	0	0	0	0	60,671	60,671	0	0	0
B1012006	GERMANTOWN	MD		04/25/2011		4,406,342	0	0	0	0	0	0	128,252	128,252	0	0	0
B3030120	GERMANTOWN	MD		07/31/2013		910,190	0	0	0	0	0	0	21,488	21,488	0	0	0
A4122203	GLEN BURNIE	MD		03/18/2005		192,650	0	0	0	0	0	0	40,174	40,174	0	0	0
A9031701	GLEN BURNIE	MD		05/21/2009		1,556,028	0	0	0	0	0	0	42,099	42,099	0	0	0
B3022502	GLEN BURNIE	MD		04/12/2013		967,899	0	0	0	0	0	0	25,605	25,605	0	0	0
B3041203	GLEN BURNIE	MD		07/09/2013		2,981,008	0	0	0	0	0	0	76,243	76,243	0	0	0
B3100901	HAGERSTOWN	MD		01/30/2014		1,649,153	0	0	0	0	0	0	37,498	37,498	0	0	0
B4021102	HAGERSTOWN	MD		06/02/2014		2,453,268	0	0	0	0	0	0	60,814	60,814	0	0	0
B4032503	HAGERSTOWN	MD		06/19/2014		987,766	0	0	0	0	0	0	24,487	24,487	0	0	0
B5122802	HAGERSTOWN	MD		03/31/2016		0	0	0	0	0	0	0	490,509	490,509	0	0	0
B3082005	HALETHORPE	MD		10/15/2013		702,797	0	0	0	0	0	0	16,280	16,280	0	0	0
A3110507	HAVRE DE GRACE	MD		01/30/2004		145,449	0	0	0	0	0	0	14,121	14,121	0	0	0
B2111901	JEFFERSON	MD		01/29/2013		541,549	0	0	0	0	0	0	32,674	32,674	0	0	0
B6060601	KENSINGTON	MD		08/30/2016		0	0	0	0	0	0	0	845,192	845,192	0	0	0
A1090601	LANDOVER	MD		12/13/2001		474,219	0	0	0	0	0	0	32,288	32,288	0	0	0
A10906013	LANDOVER	MD		02/28/2007		275,946	0	0	0	0	0	0	18,784	18,784	0	0	0
B3103109	LANDOVER HILLS	MD		02/20/2014		318,805	0	0	0	0	0	0	7,571	7,571	0	0	0
B3010402	MILLERSVILE	MD		05/30/2013		836,659	0	0	0	0	0	0	49,446	49,446	0	0	0
A5112302	OCEAN CITY	MD		12/31/2006		256,525	0	0	0	0	0	0	42,739	42,739	0	0	0
B5071302	OWINGS MILLS	MD		09/30/2015		707,427	0	0	0	0	0	0	15,848	15,848	0	0	0
A8022009	PASADENA	MD		05/07/2008		671,186	0	0	0	0	0	0	22,111	22,111	0	0	0
A8022010	PASADENA	MD		05/07/2008		788,643	0	0	0	0	0	0	25,981	25,981	0	0	0
A8080601	PASADENA	MD		09/26/2008		405,555	0	0	0	0	0	0	20,760	20,760	0	0	0
B5041304	PASADENA	MD		06/12/2015		1,535,619	0	0	0	0	0	0	35,602	35,602	0	0	0
B3030119	PIKESVILLE	MD		04/10/2013		393,398	0	0	0	0	0	0	9,619	9,619	0	0	0
B3062507	PIKESVILLE	MD		08/30/2013		1,039,301	0	0	0	0	0	0	26,007	26,007	0	0	0
B6051603	REISTERSTOWN	MD		08/12/2016		0	0	0	0	0	0	0	281,364	281,364	0	0	0
B5090301	RIVERDALE	MD		11/09/2015		2,622,000	0	0	0	0	0	0	59,133	59,133	0	0	0
A7042304	ROCKVILLE	MD		07/06/2007		278,363	0	0	0	0	0	0	16,621	16,621	0	0	0
B1100101	ROCKVILLE	MD		01/24/2012		505,569	0	0	0	0	0	0	19,983	19,983	0	0	0
B1102002	ROCKVILLE	MD		01/24/2012		792,306	0	0	0	0	0	0	32,332	32,332	0	0	0
B3012805	ROCKVILLE	MD		03/28/2013		363,271	0	0	0	0	0	0	13,842	13,842	0	0	0
B6061601	ROCKVILLE	MD		08/31/2016		0	0	0	0	0	0	0	5,131,078	5,131,078	0	0	0
A4012901	ROSEDALE	MD		04/30/2004		283,437	0	0	0	0	0	0	28,272	28,272	0	0	0
B4120202	TIMONIUM	MD		05/08/2015		7,228,550	0	0	0	0	0	0	253,151	253,151	0	0	0
A4052112	TOWSON	MD		08/18/2004		345,010	0	0	0	0	0	0	84,152	84,152	0	0	0
B3101401	TOWSON	MD		12/30/2013		2,205,402	0	0	0	0	0	0	58,417	58,417	0	0	0
B5012703	TOWSON	MD		04/22/2015		658,481	0	0	0	0	0	0	15,975	15,975	0	0	0
A3070101	WALDORF	MD		12/31/2006		913,798	0	0	0	0	0	0	75,604	75,604	0	0	0
B4091905	WALDORF	MD		12/30/2014		1,762,977	0	0	0	0	0	0	41,540	41,540	0	0	0
B4092304	WINDSOR MILL	MD		11/21/2014		2,596,181	0	0	0	0	0	0	61,521	61,521	0	0	0
B6021601	WINDSOR MILL	MD		04/14/2016		0	0	0	0	0	0	0	1,406,580	1,406,580	0	0	0
A6121305	BIDDEFORD	ME		03/12/2007		740,246	0	0	0	0	0	0	27,241	27,241	0	0	0
A8050902	BINGHAM	ME		07/31/2008		106,332	0	0	0	0	0	0	11,022	11,022	0	0	0
A7052504	BREWER	ME		08/15/2007		174,221	0	0	0	0	0	0	6,020	6,020	0	0	0
A6100604	LEWISTON	ME		04/30/2007		1,779,851	0	0	0	0	0	0	111,175	111,175	0	0	0
A8050901	LEWISTON	ME		07/31/2008		134,784	0	0	0	0	0	0	13,962	13,962	0	0	0
A8050903	MILBRIDGE	ME		07/31/2008		154,681	0	0	0	0	0	0	16,029	16,029	0	0	0
A6032202	PORTLAND	ME		12/31/2006		147,894	0	0	0	0	0	0	6,243	6,243	0	0	0
A6120804	PORTLAND	ME		03/21/2007		477,061	0	0	0	0	0	0	17,553	17,553	0	0	0
A7092801	PORTLAND	ME		01/18/2008		254,676	0	0	0	0	0	0	8,349	8,349	0	0	0
A4031207	SACO	ME		06/14/2004		479,105	0	0	0	0	0	0	33,900	33,900	0	0	0
A4031208	SACO	ME		06/14/2004		539,400	0	0	0	0	0	0	38,164	38,164	0	0	0
A4120201	SACO	ME		02/28/2005		555,914	0	0	0	0	0	0	45,618	45,618	0	0	0
A8030603	SCARBOROUGH	ME		06/06/2008		629,056	0	0	0	0	0	0	20,827	20,827	0	0	0
B5071706	SCARBOROUGH	ME		09/03/2015		5,537,452	0	0	0	0	0	0	18,774	18,774	0	0	0
A5041103	SOUTH PORTLAND	ME		06/17/2005		380,481	0	0	0	0	0	0	18,339	18,339	0	0	0
A7062902	WATERVILLE	ME		11/09/2007		252,428	0	0	0	0	0	0	14,258	14,258	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					
B3100104	ADRIAN	MI		12/30/2013		3,078,551	0	0	0	0	0	0	47,683	47,683	0	0	0
A8050904	ANN ARBOR	MI		07/14/2008		391,453	0	0	0	0	0	0	7,577	7,577	0	0	0
B1021101	ANN ARBOR	MI		06/15/2011		974,544	0	0	0	0	0	0	35,822	35,822	0	0	0
B5041601	ANN ARBOR	MI		07/16/2015		1,293,650	0	0	0	0	0	0	41,888	41,888	0	0	0
B6052705	ANN ARBOR	MI		08/17/2016		0	0	0	0	0	0	0	1,047,493	1,047,493	0	0	0
B6081703	ANN ARBOR	MI		10/06/2016		0	0	0	0	0	0	0	776,530	776,530	0	0	0
A7052105	AUBURN HILLS	MI		08/13/2007		575,515	0	0	0	0	0	0	20,115	20,115	0	0	0
A8081802	AUBURN HILLS	MI		11/19/2008		865,099	0	0	0	0	0	0	29,324	29,324	0	0	0
A9031304	AUBURN HILLS	MI		04/30/2009		326,955	0	0	0	0	0	0	11,675	11,675	0	0	0
B2061501	AUBURN HILLS	MI		08/07/2012		1,433,563	0	0	0	0	0	0	34,449	34,449	0	0	0
B5050807	AUBURN HILLS	MI		07/29/2015		1,669,625	0	0	0	0	0	0	49,426	49,426	0	0	0
B6031802	AUBURN HILLS	MI		06/10/2016		0	0	0	0	0	0	0	177,035	177,035	0	0	0
B6092302	AUBURN HILLS	MI		11/29/2016		0	0	0	0	0	0	0	1,364,275	1,364,275	0	0	0
B1090203	BELDING	MI		10/28/2011		1,196,706	0	0	0	0	0	0	44,871	44,871	0	0	0
B6042802	BELLEVILLE	MI		07/08/2016		0	0	0	0	0	0	0	906,313	906,313	0	0	0
B5091402	BERKLEY	MI		12/07/2015		1,200,000	0	0	0	0	0	0	309,771	309,771	0	0	0
B4101702	BINGHAM FARMS	MI		12/19/2014		754,655	0	0	0	0	0	0	24,910	24,910	0	0	0
A8082001	BIRMINGHAM	MI		11/03/2008		718,709	0	0	0	0	0	0	21,226	21,226	0	0	0
B1071502	BIRMINGHAM	MI		09/28/2011		598,320	0	0	0	0	0	0	22,383	22,383	0	0	0
B2041702	BIRMINGHAM	MI		05/30/2012		983,472	0	0	0	0	0	0	34,421	34,421	0	0	0
B2080604	BIRMINGHAM	MI		01/30/2013		294,586	0	0	0	0	0	0	18,051	18,051	0	0	0
B3030103	BIRMINGHAM	MI		06/25/2013		664,587	0	0	0	0	0	0	23,649	23,649	0	0	0
B3072501	BIRMINGHAM	MI		10/01/2013		623,218	0	0	0	0	0	0	19,750	19,750	0	0	0
A2101702	BLOOMFIELD	MI		01/23/2003		161,994	0	0	0	0	0	0	71,840	71,840	0	0	0
A8030609	BRIGHTON	MI		06/05/2008		262,057	0	0	0	0	0	0	5,654	5,654	0	0	0
B1022203	BRIGHTON	MI		05/10/2011		1,227,279	0	0	0	0	0	0	46,486	46,486	0	0	0
B3021901	BRIGHTON	MI		04/17/2013		362,730	0	0	0	0	0	0	21,800	21,800	0	0	0
B3122002	BRIGHTON	MI		02/28/2014		338,688	0	0	0	0	0	0	18,027	18,027	0	0	0
A8090305	CANTON	MI		11/20/2008		370,496	0	0	0	0	0	0	10,662	10,662	0	0	0
B4121002	CEDAR SPRINGS	MI		02/26/2015		1,085,285	0	0	0	0	0	0	34,425	34,425	0	0	0
B2100105	CHARLEVOIX	MI		12/03/2012		2,360,931	0	0	0	0	0	0	80,851	80,851	0	0	0
A2061201	CHESTERFIELD	MI		10/10/2002		803,042	0	0	0	0	0	0	43,514	43,514	0	0	0
B2021502	CHESTERFIELD TOWNSHIP	MI		04/11/2012		1,713,361	0	0	0	0	0	0	43,177	43,177	0	0	0
B2021502-1	CHESTERFIELD TOWNSHIP	MI		11/12/2014		368,607	0	0	0	0	0	0	9,289	9,289	0	0	0
B4071102	CLARKSTON	MI		09/15/2014		1,038,249	0	0	0	0	0	0	33,203	33,203	0	0	0
A9070701	CLINTON TOWNSHIP	MI		11/25/2009		157,070	0	0	0	0	0	0	8,319	8,319	0	0	0
B1040101	CLINTON TOWNSHIP	MI		06/14/2011		408,281	0	0	0	0	0	0	29,510	29,510	0	0	0
B5120402	COMMERCE	MI		02/26/2016		0	0	0	0	0	0	0	604,635	604,635	0	0	0
B4042801	COMMERCE TOWNSHIP	MI		07/11/2014		661,872	0	0	0	0	0	0	21,467	21,467	0	0	0
A6051604	COMSTOCK PARK	MI		12/31/2006		411,477	0	0	0	0	0	0	62,089	62,089	0	0	0
A8090310	DEARBORN HEIGHTS	MI		11/20/2008		326,029	0	0	0	0	0	0	9,384	9,384	0	0	0
A2081402	DETROIT	MI		11/12/2002		465,262	0	0	0	0	0	0	39,625	39,625	0	0	0
A4032906	DETROIT	MI		06/15/2004		503,743	0	0	0	0	0	0	46,523	46,523	0	0	0
A7112907	DETROIT	MI		02/01/2008		223,835	0	0	0	0	0	0	9,202	9,202	0	0	0
B2020305	DETROIT	MI		05/18/2012		741,740	0	0	0	0	0	0	45,865	45,865	0	0	0
B4031801	DETROIT	MI		06/05/2014		646,609	0	0	0	0	0	0	21,994	21,994	0	0	0
B4120401	DETROIT	MI		02/20/2015		831,513	0	0	0	0	0	0	27,084	27,084	0	0	0
B5081107	DETROIT	MI		11/03/2015		285,000	0	0	0	0	0	0	8,293	8,293	0	0	0
B5091701	DETROIT	MI		01/06/2016		0	0	0	0	0	0	0	386,815	386,815	0	0	0
W4122201	DETROIT	MI		02/24/2015		2,735,935	0	0	0	0	0	0	8,183	8,183	0	0	0
B1020404	DOUGLAS	MI		02/23/2011		454,503	0	0	0	0	0	0	20,798	20,798	0	0	0
B5102802	DUNDEE	MI		01/13/2016		0	0	0	0	0	0	0	1,105,766	1,105,766	0	0	0
A8081803	EAST LANSING	MI		10/31/2008		1,831,747	0	0	0	0	0	0	66,460	66,460	0	0	0
B4030402	EAST LANSING	MI		05/23/2014		953,577	0	0	0	0	0	0	30,051	30,051	0	0	0
B5032402	EAST LANSING	MI		06/17/2015		1,008,424	0	0	0	0	0	0	34,192	34,192	0	0	0
B6063002	EASTPOINTE	MI		09/09/2016		0	0	0	0	0	0	0	445,333	445,333	0	0	0
B5062501	ECORSE	MI		09/10/2015		618,264	0	0	0	0	0	0	18,462	18,462	0	0	0
A7080704	FARMINGTON HILLS	MI		11/20/2007		185,301	0	0	0	0	0	0	10,636	10,636	0	0	0
A8031402	FARMINGTON HILLS	MI		05/30/2008		519,877	0	0	0	0	0	0	16,922	16,922	0	0	0
A9021002	FARMINGTON HILLS	MI		03/31/2009		1,481,007	0	0	0	0	0	0	66,044	66,044	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					
B2052403	FARMINGTON HILLS	MI		10/30/2012		382,911	0	0	0	0	0	0	22,876	22,876	0	0	0
B4072803	FARMINGTON HILLS	MI		10/08/2014		780,422	0	0	0	0	0	0	24,144	24,144	0	0	0
B4082101	FARMINGTON HILLS	MI		12/10/2014		441,206	0	0	0	0	0	0	21,156	21,156	0	0	0
B4102401	FARMINGTON HILLS	MI		01/30/2015		1,158,131	0	0	0	0	0	0	37,479	37,479	0	0	0
B5021703	FARMINGTON HILLS	MI		05/08/2015		319,427	0	0	0	0	0	0	15,695	15,695	0	0	0
B3030105	FENTON	MI		05/15/2013		1,577,948	0	0	0	0	0	0	56,543	56,543	0	0	0
B5040801	FENTON	MI		08/31/2015		515,066	0	0	0	0	0	0	12,443	12,443	0	0	0
A6051603	FLINT	MI		12/31/2006		212,036	0	0	0	0	0	0	26,278	26,278	0	0	0
B4031804	FLINT	MI		06/05/2014		1,188,546	0	0	0	0	0	0	87,415	87,415	0	0	0
B4070901	GARDEN CITY	MI		10/01/2014		698,808	0	0	0	0	0	0	21,307	21,307	0	0	0
B2022302	GAYLORD	MI		04/25/2012		431,346	0	0	0	0	0	0	27,535	27,535	0	0	0
B2030802	GRAND RAPIDS	MI		05/02/2012		1,319,733	0	0	0	0	0	0	50,541	50,541	0	0	0
B2030804	GRAND RAPIDS	MI		05/02/2012		1,146,057	0	0	0	0	0	0	43,899	43,899	0	0	0
B3061902	GRAND RAPIDS	MI		09/06/2013		268,725	0	0	0	0	0	0	15,203	15,203	0	0	0
B3061903	GRAND RAPIDS	MI		09/06/2013		1,450,769	0	0	0	0	0	0	82,059	82,059	0	0	0
B3091701	GRAND RAPIDS	MI		12/10/2013		884,511	0	0	0	0	0	0	16,808	16,808	0	0	0
B3120402	GRAND RAPIDS	MI		02/13/2014		338,411	0	0	0	0	0	0	18,167	18,167	0	0	0
B4011703	GRAND RAPIDS	MI		03/24/2014		887,462	0	0	0	0	0	0	20,606	20,606	0	0	0
B4061802	GRAND RAPIDS	MI		09/05/2014		1,410,632	0	0	0	0	0	0	24,447	24,447	0	0	0
B5033002	GRAND RAPIDS	MI		06/22/2015		734,525	0	0	0	0	0	0	23,621	23,621	0	0	0
B5043001	GRAND RAPIDS	MI		07/24/2015		2,315,294	0	0	0	0	0	0	73,966	73,966	0	0	0
B5060201	GRAND RAPIDS	MI		08/20/2015		787,848	0	0	0	0	0	0	24,341	24,341	0	0	0
B6051703	GRAND RAPIDS	MI		07/29/2016		0	0	0	0	0	0	0	306,927	306,927	0	0	0
B6071201	GRAND RAPIDS	MI		10/05/2016		0	0	0	0	0	0	0	706,480	706,480	0	0	0
A8081904	HASTINGS	MI		10/31/2008		239,790	0	0	0	0	0	0	11,854	11,854	0	0	0
B3112601	HIGHLAND PARK	MI		02/13/2014		306,347	0	0	0	0	0	0	10,685	10,685	0	0	0
B1061302	HIGHLAND TOWNSHIP	MI		08/11/2011		584,455	0	0	0	0	0	0	42,143	42,143	0	0	0
B4080702	HOMER	MI		10/24/2014		1,868,236	0	0	0	0	0	0	85,282	85,282	0	0	0
A8090307	HOWELL	MI		11/20/2008		185,248	0	0	0	0	0	0	5,331	5,331	0	0	0
B5120405	HOWELL	MI		02/26/2016		0	0	0	0	0	0	0	296,952	296,952	0	0	0
B2101901	JACKSON	MI		12/14/2012		1,585,414	0	0	0	0	0	0	49,477	49,477	0	0	0
B2101901-1	JACKSON	MI		10/29/2015		712,024	0	0	0	0	0	0	24,386	24,386	0	0	0
B2042501	KALAMAZOO	MI		06/29/2012		1,288,156	0	0	0	0	0	0	52,337	52,337	0	0	0
B2072601	KALAMAZOO	MI		09/11/2012		1,161,512	0	0	0	0	0	0	45,673	45,673	0	0	0
B3052002	KALAMAZOO	MI		09/13/2013		200,917	0	0	0	0	0	0	6,014	6,014	0	0	0
B5043002	KALAMAZOO	MI		07/27/2015		2,184,993	0	0	0	0	0	0	51,255	51,255	0	0	0
A8062002	LAKE ORION	MI		08/29/2008		224,071	0	0	0	0	0	0	11,294	11,294	0	0	0
A8062003	LAKE ORION	MI		08/29/2008		224,071	0	0	0	0	0	0	11,294	11,294	0	0	0
A9022710	LANSING	MI		06/01/2009		1,413,566	0	0	0	0	0	0	46,163	46,163	0	0	0
B0060203	LANSING	MI		07/26/2010		1,029,263	0	0	0	0	0	0	87,987	87,987	0	0	0
B4020702	LANSING	MI		05/09/2014		462,207	0	0	0	0	0	0	15,792	15,792	0	0	0
B4020703	LANSING	MI		05/09/2014		975,938	0	0	0	0	0	0	31,164	31,164	0	0	0
B6030809	LANSING	MI		04/29/2016		0	0	0	0	0	0	0	1,726,719	1,726,719	0	0	0
A6101305	LIVONIA	MI		12/20/2006		1,210,606	0	0	0	0	0	0	19,847	19,847	0	0	0
A61013053	LIVONIA	MI		04/29/2010		249,173	0	0	0	0	0	0	26,225	26,225	0	0	0
A7080701	LIVONIA	MI		10/31/2007		1,273,548	0	0	0	0	0	0	73,783	73,783	0	0	0
B2012201	LIVONIA	MI		03/30/2012		677,198	0	0	0	0	0	0	25,205	25,205	0	0	0
B3072402	LIVONIA	MI		10/28/2013		122,226	0	0	0	0	0	0	12,792	12,792	0	0	0
B5040803	LIVONIA	MI		08/31/2015		889,660	0	0	0	0	0	0	21,490	21,490	0	0	0
B1112301	MARSHALL	MI		03/27/2012		605,933	0	0	0	0	0	0	22,546	22,546	0	0	0
B3100102	MARSHALL	MI		12/31/2013		3,097,330	0	0	0	0	0	0	47,974	47,974	0	0	0
B3100103	MARSHALL	MI		12/30/2013		2,473,749	0	0	0	0	0	0	38,315	38,315	0	0	0
B4122201	MARSHALL	MI		02/09/2015		275,919	0	0	0	0	0	0	8,414	8,414	0	0	0
B4013104	MARYSVILLE	MI		04/07/2014		647,071	0	0	0	0	0	0	19,596	19,596	0	0	0
B5120204	MOUNT CLEMENS	MI		02/16/2016		0	0	0	0	0	0	0	564,390	564,390	0	0	0
B5051801	MOUNT MORRIS	MI		08/14/2015		756,572	0	0	0	0	0	0	22,438	22,438	0	0	0
A7032202	MUNDY TOWNSHIP	MI		06/12/2007		273,075	0	0	0	0	0	0	9,707	9,707	0	0	0
B5090801	NORTH BRANCH	MI		12/02/2015		1,180,000	0	0	0	0	0	0	304,267	304,267	0	0	0
B3082801	NORTHVILLE	MI		11/08/2013		362,039	0	0	0	0	0	0	12,425	12,425	0	0	0
A8072103	NOVI	MI		09/30/2008		353,851	0	0	0	0	0	0	6,636	6,636	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												
A8100103	NOVI	MI		11/25/2008		779,221	0	0	0	0	0	0	14,174	14,174	0	0	0
A8100104	NOVI	MI		11/25/2008		1,207,857	0	0	0	0	0	0	21,957	21,957	0	0	0
A8021101	ORCHARD LAKE	MI		07/09/2008		689,920	0	0	0	0	0	0	22,103	22,103	0	0	0
B3102802	ORION	MI		01/15/2014		765,591	0	0	0	0	0	0	25,260	25,260	0	0	0
A5031703	OWOSSO	MI		06/02/2005		774,452	0	0	0	0	0	0	150,987	150,987	0	0	0
B1112201	PETOSKEY	MI		04/30/2012		1,240,028	0	0	0	0	0	0	29,388	29,388	0	0	0
A1112102	PLYMOUTH	MI		02/04/2002		357,413	0	0	0	0	0	0	9,447	9,447	0	0	0
A7032002	PLYMOUTH	MI		06/19/2007		685,109	0	0	0	0	0	0	42,259	42,259	0	0	0
A9040302	PLYMOUTH	MI		05/27/2009		725,109	0	0	0	0	0	0	38,595	38,595	0	0	0
A8111203	PONTIAC	MI		01/21/2009		576,513	0	0	0	0	0	0	15,902	15,902	0	0	0
B1010702	PONTIAC	MI		03/30/2011		1,131,221	0	0	0	0	0	0	43,595	43,595	0	0	0
A8081901	PORTAGE	MI		10/30/2008		651,104	0	0	0	0	0	0	36,812	36,812	0	0	0
B3052103	PORTAGE	MI		08/05/2013		416,328	0	0	0	0	0	0	23,955	23,955	0	0	0
A8070301	ROCHESTER HILLS	MI		10/10/2008		353,285	0	0	0	0	0	0	17,758	17,758	0	0	0
B2051403	ROCKFORD	MI		07/12/2012		627,249	0	0	0	0	0	0	22,425	22,425	0	0	0
B5091501	ROMULUS	MI		12/03/2015		1,500,000	0	0	0	0	0	0	386,781	386,781	0	0	0
B3100101	ROSEVILLE	MI		12/31/2013		1,624,983	0	0	0	0	0	0	25,169	25,169	0	0	0
A4072801	ROYAL OAK	MI		11/10/2004		472,218	0	0	0	0	0	0	107,289	107,289	0	0	0
A8090311	ROYAL OAK	MI		11/20/2008		222,243	0	0	0	0	0	0	6,407	6,407	0	0	0
B2080602	ROYAL OAK	MI		01/30/2013		293,779	0	0	0	0	0	0	18,278	18,278	0	0	0
B2080603	ROYAL OAK	MI		01/30/2013		589,172	0	0	0	0	0	0	36,102	36,102	0	0	0
B3042502	ROYAL OAK	MI		06/28/2013		517,378	0	0	0	0	0	0	33,146	33,146	0	0	0
A9040804	SAUGATUCK	MI		05/29/2009		164,540	0	0	0	0	0	0	8,913	8,913	0	0	0
A3052004	SHELBY TOWNSHIP	MI		09/03/2003		763,448	0	0	0	0	0	0	263,537	263,537	0	0	0
A3092204	SHELBY TOWNSHIP	MI		12/08/2003		673,636	0	0	0	0	0	0	65,506	65,506	0	0	0
A4101904	SHELBY TOWNSHIP	MI		12/29/2004		868,928	0	0	0	0	0	0	44,429	44,429	0	0	0
B2101601	SHELBY TOWNSHIP	MI		12/21/2012		559,046	0	0	0	0	0	0	32,250	32,250	0	0	0
B3082804	SHELBY TOWNSHIP	MI		11/13/2013		505,988	0	0	0	0	0	0	17,798	17,798	0	0	0
B5092201	SHELBY TOWNSHIP	MI		11/20/2015		661,920	0	0	0	0	0	0	14,149	14,149	0	0	0
A8123102	SHERIDAN	MI		02/25/2009		405,201	0	0	0	0	0	0	21,381	21,381	0	0	0
B4120402	SOUTH LYON	MI		02/04/2015		1,483,222	0	0	0	0	0	0	47,049	47,049	0	0	0
A8050203	SOUTHFIELD	MI		07/30/2008		186,561	0	0	0	0	0	0	9,657	9,657	0	0	0
B0051902	SOUTHFIELD	MI		08/26/2010		357,737	0	0	0	0	0	0	13,206	13,206	0	0	0
B1020901	SOUTHFIELD	MI		04/14/2011		476,467	0	0	0	0	0	0	33,525	33,525	0	0	0
B1060701	SOUTHFIELD	MI		08/17/2011		2,398,486	0	0	0	0	0	0	86,605	86,605	0	0	0
B2101902	SOUTHFIELD	MI		12/11/2012		625,155	0	0	0	0	0	0	20,660	20,660	0	0	0
B3052302	SOUTHFIELD	MI		07/31/2013		560,584	0	0	0	0	0	0	19,803	19,803	0	0	0
B5050501	SOUTHFIELD	MI		08/18/2015		1,008,116	0	0	0	0	0	0	32,436	32,436	0	0	0
A8081903	SPARTA	MI		10/31/2008		399,666	0	0	0	0	0	0	19,753	19,753	0	0	0
A8092301	ST CLAIR SHORES	MI		12/05/2008		1,307,703	0	0	0	0	0	0	23,194	23,194	0	0	0
A7091303	STERLING HEIGHTS	MI		12/10/2007		432,944	0	0	0	0	0	0	14,483	14,483	0	0	0
B3021204	STERLING HEIGHTS	MI		04/23/2013		358,654	0	0	0	0	0	0	11,765	11,765	0	0	0
B3121602	STERLING HEIGHTS	MI		04/17/2014		642,335	0	0	0	0	0	0	31,594	31,594	0	0	0
B5011304	STERLING HEIGHTS	MI		04/16/2015		332,266	0	0	0	0	0	0	7,394	7,394	0	0	0
B1031801	STURGIS	MI		05/26/2011		1,844,324	0	0	0	0	0	0	126,677	126,677	0	0	0
B5120404	TAYLOR	MI		02/26/2016		0	0	0	0	0	0	0	737,361	737,361	0	0	0
A3050603	TROY	MI		07/28/2003		126,688	0	0	0	0	0	0	45,090	45,090	0	0	0
A7080702	TROY	MI		10/31/2007		729,643	0	0	0	0	0	0	42,265	42,265	0	0	0
A7080703	TROY	MI		10/31/2007		267,195	0	0	0	0	0	0	15,478	15,478	0	0	0
B1050604	TROY	MI		07/28/2011		477,510	0	0	0	0	0	0	17,585	17,585	0	0	0
B4050201	TROY	MI		07/22/2014		348,113	0	0	0	0	0	0	33,092	33,092	0	0	0
B6033101	TROY	MI		06/22/2016		0	0	0	0	0	0	0	349,199	349,199	0	0	0
B4031802	UTICA	MI		05/20/2014		518,720	0	0	0	0	0	0	11,905	11,905	0	0	0
B3092701	WARREN	MI		12/09/2013		332,087	0	0	0	0	0	0	11,175	11,175	0	0	0
B5120403	WASHINGTON	MI		02/26/2016		0	0	0	0	0	0	0	752,108	752,108	0	0	0
B3050202	WATERFORD	MI		06/28/2013		937,784	0	0	0	0	0	0	31,797	31,797	0	0	0
B3053104	WAYNE	MI		08/14/2013		1,304,562	0	0	0	0	0	0	143,303	143,303	0	0	0
B0070601	WEST BLOOMFIELD	MI		09/17/2010		1,290,677	0	0	0	0	0	0	63,226	63,226	0	0	0
B2090403	WESTLAND	MI		10/31/2012		437,684	0	0	0	0	0	0	15,588	15,588	0	0	0
B2110719	WYOMING	MI		01/22/2013		607,970	0	0	0	0	0	0	37,544	37,544	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		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		Consid-eration			
A8071102	YPSILANTI	MI		09/29/2008		1,979,715	0	0	0	0	0	0	57,907	57,907	0	0	0
A8071102-1	YPSILANTI	MI		10/08/2014		199,180	0	0	0	0	0	0	4,668	4,668	0	0	0
B4071501	YPSILANTI	MI		10/24/2014		1,861,461	0	0	0	0	0	0	43,622	43,622	0	0	0
B6042803	YPSILANTI	MI		07/08/2016		0	0	0	0	0	0	0	205,044	205,044	0	0	0
A8013104	APPLE VALLEY	MN		03/31/2008		638,227	0	0	0	0	0	0	17,653	17,653	0	0	0
A8013104-1	APPLE VALLEY	MN		08/29/2016		0	0	0	0	0	0	0	50,287	50,287	0	0	0
A9031103	BLOOMINGTON	MN		05/13/2009		599,615	0	0	0	0	0	0	33,621	33,621	0	0	0
B3052904	BLOOMINGTON	MN		08/19/2013		399,562	0	0	0	0	0	0	14,702	14,702	0	0	0
B5042901	BLOOMINGTON	MN		11/06/2015		598,500	0	0	0	0	0	0	19,413	19,413	0	0	0
B0121401	BRAINERD	MN		01/21/2011		570,046	0	0	0	0	0	0	39,392	39,392	0	0	0
B2052102	BROOKLYN PARK	MN		07/27/2012		831,422	0	0	0	0	0	0	33,914	33,914	0	0	0
B4042304	BROOKLYN PARK	MN		06/26/2014		1,189,355	0	0	0	0	0	0	42,427	42,427	0	0	0
A8022002	BUFFALO	MN		04/30/2008		262,102	0	0	0	0	0	0	14,314	14,314	0	0	0
A4031007	BURNSVILLE	MN		06/03/2004		164,130	0	0	0	0	0	0	42,498	42,498	0	0	0
A5032303	BURNSVILLE	MN		06/15/2005		787,361	0	0	0	0	0	0	48,560	48,560	0	0	0
A8022003	BURNSVILLE	MN		04/30/2008		1,057,363	0	0	0	0	0	0	59,760	59,760	0	0	0
A8022005	BURNSVILLE	MN		04/30/2008		1,142,064	0	0	0	0	0	0	64,544	64,544	0	0	0
A4011204	CHASKA	MN		03/05/2004		553,101	0	0	0	0	0	0	41,684	41,684	0	0	0
A4050301	COON RAPIDS	MN		08/19/2004		466,258	0	0	0	0	0	0	40,481	40,481	0	0	0
A4050703	COON RAPIDS	MN		08/19/2004		306,815	0	0	0	0	0	0	26,641	26,641	0	0	0
A4050705	COON RAPIDS	MN		08/19/2004		466,258	0	0	0	0	0	0	40,481	40,481	0	0	0
A4050707	COON RAPIDS	MN		08/19/2004		797,759	0	0	0	0	0	0	69,260	69,260	0	0	0
A4082301	EDINA	MN		10/21/2004		1,101,191	0	0	0	0	0	0	35,887	35,887	0	0	0
B2052103	GOLDEN VALLEY	MN		07/27/2012		1,694,061	0	0	0	0	0	0	68,334	68,334	0	0	0
B2052104	GOLDEN VALLEY	MN		07/27/2012		1,173,683	0	0	0	0	0	0	48,407	48,407	0	0	0
B5022701	GOLDEN VALLEY	MN		06/05/2015		3,835,687	0	0	0	0	0	0	96,891	96,891	0	0	0
A3092303	LAKEVILLE	MN		11/20/2003		254,819	0	0	0	0	0	0	18,841	18,841	0	0	0
A7021402	MAPLEWOOD	MN		06/26/2007		137,128	0	0	0	0	0	0	8,214	8,214	0	0	0
B0101101	MAPLEWOOD	MN		03/25/2011		3,404,753	0	0	0	0	0	0	44,169	44,169	0	0	0
B6061301	MAPLEWOOD	MN		09/15/2016		0	0	0	0	0	0	0	1,108,629	1,108,629	0	0	0
A6062803	MINNEAPOLIS	MN		08/31/2006		567,000	0	0	0	0	0	0	24,444	24,444	0	0	0
A8022004	MINNEAPOLIS	MN		04/30/2008		1,652,157	0	0	0	0	0	0	45,087	45,087	0	0	0
B3012501	MINNEAPOLIS	MN		04/17/2013		1,260,209	0	0	0	0	0	0	78,145	78,145	0	0	0
B3070902	MINNEAPOLIS	MN		09/03/2013		955,910	0	0	0	0	0	0	54,074	54,074	0	0	0
B4061303	MINNEAPOLIS	MN		09/19/2014		1,200,513	0	0	0	0	0	0	43,619	43,619	0	0	0
B4061304	MINNEAPOLIS	MN		09/19/2014		958,454	0	0	0	0	0	0	34,822	34,822	0	0	0
A8082202	MINNETONKA	MN		10/27/2008		1,554,758	0	0	0	0	0	0	28,704	28,704	0	0	0
B2052105	MINNETONKA	MN		07/27/2012		344,028	0	0	0	0	0	0	14,036	14,036	0	0	0
A5081903	NORTH ST PAUL	MN		12/31/2006		187,281	0	0	0	0	0	0	33,954	33,954	0	0	0
B0112402	OAKDALE	MN		02/10/2011		2,447,836	0	0	0	0	0	0	72,668	72,668	0	0	0
A5031801	PLYMOUTH	MN		06/03/2005		320,050	0	0	0	0	0	0	62,548	62,548	0	0	0
A6121103	PLYMOUTH	MN		02/02/2007		612,563	0	0	0	0	0	0	31,515	31,515	0	0	0
A7012202	RICHFIELD	MN		03/06/2007		656,503	0	0	0	0	0	0	12,563	12,563	0	0	0
A4121701	ROSEVILLE	MN		02/28/2005		160,574	0	0	0	0	0	0	34,356	34,356	0	0	0
A5031503	SHAKOPEE	MN		05/26/2005		482,210	0	0	0	0	0	0	16,240	16,240	0	0	0
A3031401	ST BONIFACIUS	MN		06/11/2003		111,584	0	0	0	0	0	0	40,994	40,994	0	0	0
A6062802	ST LOUIS PARK	MN		08/31/2006		572,848	0	0	0	0	0	0	24,699	24,699	0	0	0
A8032801	ST LOUIS PARK	MN		05/01/2008		321,097	0	0	0	0	0	0	12,355	12,355	0	0	0
B2042604	ST LOUIS PARK	MN		06/28/2012		2,814,103	0	0	0	0	0	0	51,024	51,024	0	0	0
A3062501	ST PAUL	MN		09/22/2003		420,872	0	0	0	0	0	0	32,803	32,803	0	0	0
B5032703	ST. MICHAEL	MN		05/29/2015		1,227,607	0	0	0	0	0	0	63,185	63,185	0	0	0
B1071801	VICTORIA	MN		10/11/2011		1,274,404	0	0	0	0	0	0	39,356	39,356	0	0	0
B1071801-1	VICTORIA	MN		11/07/2014		120,421	0	0	0	0	0	0	3,657	3,657	0	0	0
B3052903	WILLMAR	MN		08/23/2013		383,469	0	0	0	0	0	0	22,424	22,424	0	0	0
B5122201	ARNOLD	MO		03/10/2016		0	0	0	0	0	0	0	1,552,238	1,552,238	0	0	0
B0030901	BLUE SPRINGS	MO		05/04/2010		2,437,972	0	0	0	0	0	0	60,779	60,779	0	0	0
A5092802	CLAYTON	MO		12/09/2005		150,836	0	0	0	0	0	0	26,322	26,322	0	0	0
A6110701	CLAYTON	MO		01/16/2007		479,127	0	0	0	0	0	0	30,206	30,206	0	0	0
A7022005	COLUMBIA	MO		05/09/2007		352,704	0	0	0	0	0	0	12,635	12,635	0	0	0
A8022007	COLUMBIA	MO		05/07/2008		594,543	0	0	0	0	0	0	32,152	32,152	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
B2050803	COLUMBIA	MO		06/28/2012		413,748	0	0	0	0	0	0	10,448	10,448	0	0	0
B5080301	FESTUS	MO		11/16/2015		1,288,200	0	0	0	0	0	0	40,109	40,109	0	0	0
A7122401	FLORISSANT	MO		03/05/2008		36,947	0	0	0	0	0	0	1,459	1,459	0	0	0
B6060304	FORISSANT	MO		09/22/2016		0	0	0	0	0	0	0	145,664	145,664	0	0	0
B5092801	GRANDVIEW	MO		12/10/2015		1,000,000	0	0	0	0	0	0	262,460	262,460	0	0	0
B3090301	HAZELWOOD	MO		12/11/2013		2,373,322	0	0	0	0	0	0	83,897	83,897	0	0	0
A6121304	KANSAS CITY	MO		06/08/2007		274,017	0	0	0	0	0	0	16,908	16,908	0	0	0
A6122903	KANSAS CITY	MO		03/15/2007		288,963	0	0	0	0	0	0	18,242	18,242	0	0	0
A7052305	KANSAS CITY	MO		08/07/2007		434,522	0	0	0	0	0	0	15,010	15,010	0	0	0
A7080203	KANSAS CITY	MO		09/20/2007		571,404	0	0	0	0	0	0	12,079	12,079	0	0	0
B1071504	KANSAS CITY	MO		10/14/2011		677,625	0	0	0	0	0	0	26,824	26,824	0	0	0
B1090701	KANSAS CITY	MO		11/18/2011		1,354,724	0	0	0	0	0	0	34,516	34,516	0	0	0
B2081302	KANSAS CITY	MO		11/15/2012		493,057	0	0	0	0	0	0	31,000	31,000	0	0	0
B3031201	KANSAS CITY	MO		05/20/2013		907,148	0	0	0	0	0	0	35,707	35,707	0	0	0
B3052303	KANSAS CITY	MO		08/16/2013		1,180,108	0	0	0	0	0	0	45,527	45,527	0	0	0
B3121001	KANSAS CITY	MO		02/18/2014		882,736	0	0	0	0	0	0	45,783	45,783	0	0	0
B4022402	KANSAS CITY	MO		03/31/2014		368,693	0	0	0	0	0	0	8,565	8,565	0	0	0
B5042704	KANSAS CITY	MO		07/01/2015		2,600,236	0	0	0	0	0	0	43,751	43,751	0	0	0
B5091502	KANSAS CITY	MO		11/13/2015		1,080,000	0	0	0	0	0	0	24,792	24,792	0	0	0
A8011803	KIRKWOOD	MO		03/26/2008		471,481	0	0	0	0	0	0	15,587	15,587	0	0	0
A3030701	LEES SUMMIT	MO		06/30/2003		137,330	0	0	0	0	0	0	50,573	50,573	0	0	0
A8011804	O'FALLON	MO		03/26/2008		443,758	0	0	0	0	0	0	14,668	14,668	0	0	0
A6122105	PARKVILLE	MO		05/23/2007		560,354	0	0	0	0	0	0	21,467	21,467	0	0	0
B1102706	PLATTE CITY	MO		03/08/2012		899,283	0	0	0	0	0	0	23,868	23,868	0	0	0
A7090502	POPLAR BLUFF	MO		10/31/2007		296,982	0	0	0	0	0	0	10,094	10,094	0	0	0
A8021203	RAYMORE	MO		04/09/2008		962,973	0	0	0	0	0	0	56,518	56,518	0	0	0
B3120403	RAYMORE	MO		02/18/2014		444,746	0	0	0	0	0	0	10,053	10,053	0	0	0
B4101001	RAYMORE	MO		12/18/2014		1,086,763	0	0	0	0	0	0	25,611	25,611	0	0	0
B2061803	SHREWSBURY	MO		09/24/2012		2,984,752	0	0	0	0	0	0	84,822	84,822	0	0	0
B1100402	ST LOUIS	MO		12/22/2011		897,339	0	0	0	0	0	0	22,540	22,540	0	0	0
B1100406	ST LOUIS	MO		12/22/2011		628,958	0	0	0	0	0	0	15,802	15,802	0	0	0
B5042905	ST LOUIS	MO		07/22/2015		1,031,364	0	0	0	0	0	0	33,843	33,843	0	0	0
A8012402	ST PETERS	MO		04/30/2008		1,606,145	0	0	0	0	0	0	53,325	53,325	0	0	0
A4102002	ST. LOUIS	MO		01/19/2005		343,757	0	0	0	0	0	0	74,729	74,729	0	0	0
A7062901	ST. LOUIS	MO		08/27/2007		759,516	0	0	0	0	0	0	34,412	34,412	0	0	0
B0080202	ST. LOUIS	MO		11/02/2010		1,365,120	0	0	0	0	0	0	36,459	36,459	0	0	0
B0082604	ST. LOUIS	MO		12/02/2010		735,414	0	0	0	0	0	0	28,516	28,516	0	0	0
B1061012	ST. LOUIS	MO		07/22/2011		1,171,837	0	0	0	0	0	0	32,731	32,731	0	0	0
B1100403	ST. LOUIS	MO		12/22/2011		1,134,143	0	0	0	0	0	0	28,486	28,486	0	0	0
B2012702	ST. LOUIS	MO		04/18/2012		576,997	0	0	0	0	0	0	22,279	22,279	0	0	0
B2012703	ST. LOUIS	MO		04/16/2012		543,232	0	0	0	0	0	0	21,197	21,197	0	0	0
B2080606	ST. LOUIS	MO		10/05/2012		315,142	0	0	0	0	0	0	11,884	11,884	0	0	0
B3032502	ST. LOUIS	MO		05/17/2013		361,357	0	0	0	0	0	0	13,576	13,576	0	0	0
B5042102	ST. LOUIS	MO		07/20/2015		613,500	0	0	0	0	0	0	20,679	20,679	0	0	0
B6050302	ST. LOUIS	MO		07/27/2016		0	0	0	0	0	0	0	1,886,385	1,886,385	0	0	0
B6071902	ST. LOUIS	MO		10/11/2016		0	0	0	0	0	0	0	218,499	218,499	0	0	0
B1100405	UNIVERSITY CITY	MO		12/22/2011		448,646	0	0	0	0	0	0	11,277	11,277	0	0	0
B5121002	WEBSTER GROVES	MO		02/16/2016		0	0	0	0	0	0	0	2,877,241	2,877,241	0	0	0
B0090102	BYRAM	MS		11/10/2010		708,733	0	0	0	0	0	0	17,364	17,364	0	0	0
A8050202	HATTIESBURG	MS		07/30/2008		217,821	0	0	0	0	0	0	6,645	6,645	0	0	0
B2110727	PEARL	MS		12/28/2012		327,795	0	0	0	0	0	0	20,424	20,424	0	0	0
A7112702	SOUTHAVEN	MS		01/29/2008		1,162,427	0	0	0	0	0	0	37,701	37,701	0	0	0
B0061711	SOUTHAVEN	MS		11/08/2010		1,147,095	0	0	0	0	0	0	55,889	55,889	0	0	0
A7050904	MISSOULA	MT		07/31/2007		503,881	0	0	0	0	0	0	17,349	17,349	0	0	0
B6041104	ALBEMARLE	NC		06/29/2016		0	0	0	0	0	0	0	1,109,446	1,109,446	0	0	0
B1052001	ARDEN	NC		08/12/2011		3,254,816	0	0	0	0	0	0	114,472	114,472	0	0	0
A4112602	ASHEVILLE	NC		01/14/2005		934,524	0	0	0	0	0	0	61,060	61,060	0	0	0
B2031302	ASHEVILLE	NC		07/19/2012		1,153,578	0	0	0	0	0	0	45,003	45,003	0	0	0
B3040202	ASHEVILLE	NC		06/25/2013		898,634	0	0	0	0	0	0	22,757	22,757	0	0	0
A3070805	BOONE	NC		09/25/2003		677,640	0	0	0	0	0	0	69,253	69,253	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												
A8031904	BOONE	NC		06/12/2008		309,124	0	0	0	0	0	0	9,742	9,742	0	0	0
B5031801	BOONE	NC		05/27/2015		1,805,930	0	0	0	0	0	0	42,832	42,832	0	0	0
A7043001	BURLINGTON	NC		08/23/2007		252,147	0	0	0	0	0	0	30,889	30,889	0	0	0
B3072901	CARRBORO	NC		10/24/2013		554,305	0	0	0	0	0	0	12,424	12,424	0	0	0
A7030103	CARY	NC		06/15/2007		313,093	0	0	0	0	0	0	10,995	10,995	0	0	0
B0030101	CARY	NC		05/07/2010		995,756	0	0	0	0	0	0	51,730	51,730	0	0	0
B2022703	CHAPEL HILL	NC		05/11/2012		471,422	0	0	0	0	0	0	12,351	12,351	0	0	0
A2112202	CHARLOTTE	NC		09/19/2003		1,464,192	0	0	0	0	0	0	150,039	150,039	0	0	0
A6102001	CHARLOTTE	NC		12/18/2006		474,677	0	0	0	0	0	0	17,897	17,897	0	0	0
A7012910	CHARLOTTE	NC		03/15/2007		3,547,429	0	0	0	0	0	0	82,069	82,069	0	0	0
B0052006	CHARLOTTE	NC		08/12/2010		1,118,421	0	0	0	0	0	0	47,707	47,707	0	0	0
B0072601	CHARLOTTE	NC		10/27/2010		805,481	0	0	0	0	0	0	145,583	145,583	0	0	0
B1120901	CHARLOTTE	NC		02/13/2012		540,748	0	0	0	0	0	0	14,018	14,018	0	0	0
B1120902	CHARLOTTE	NC		02/13/2012		1,102,338	0	0	0	0	0	0	28,149	28,149	0	0	0
B3050206	CHARLOTTE	NC		07/23/2013		397,553	0	0	0	0	0	0	10,667	10,667	0	0	0
B3051402	CHARLOTTE	NC		07/19/2013		293,956	0	0	0	0	0	0	10,634	10,634	0	0	0
B3051707	CHARLOTTE	NC		07/24/2013		683,054	0	0	0	0	0	0	17,751	17,751	0	0	0
B3060701	CHARLOTTE	NC		08/23/2013		487,876	0	0	0	0	0	0	28,307	28,307	0	0	0
B3080203	CHARLOTTE	NC		10/15/2013		686,798	0	0	0	0	0	0	15,142	15,142	0	0	0
B3103006	CHARLOTTE	NC		01/10/2014		1,481,130	0	0	0	0	0	0	35,388	35,388	0	0	0
B4021001	CHARLOTTE	NC		05/01/2014		1,086,222	0	0	0	0	0	0	25,344	25,344	0	0	0
B4021302	CHARLOTTE	NC		06/06/2014		1,498,201	0	0	0	0	0	0	33,028	33,028	0	0	0
B5101601	CHARLOTTE	NC		01/11/2016		0	0	0	0	0	0	0	635,353	635,353	0	0	0
B0012903	CLAYTON	NC		03/30/2010		2,903,247	0	0	0	0	0	0	96,444	96,444	0	0	0
B4092402	CLAYTON	NC		11/24/2014		255,092	0	0	0	0	0	0	10,913	10,913	0	0	0
B3062103	CONCORD	NC		09/11/2013		457,468	0	0	0	0	0	0	11,750	11,750	0	0	0
B6050203	CONCORD	NC		06/27/2016		0	0	0	0	0	0	0	431,386	431,386	0	0	0
A5091601	DUNN	NC		12/09/2005		524,460	0	0	0	0	0	0	39,049	39,049	0	0	0
A4011303	DURHAM	NC		04/01/2004		493,092	0	0	0	0	0	0	45,680	45,680	0	0	0
A7030102	DURHAM	NC		06/15/2007		313,093	0	0	0	0	0	0	10,995	10,995	0	0	0
A8072501	DURHAM	NC		09/19/2008		426,864	0	0	0	0	0	0	12,806	12,806	0	0	0
A9030404	DURHAM	NC		05/21/2009		998,822	0	0	0	0	0	0	35,868	35,868	0	0	0
B3052401	DURHAM	NC		07/23/2013		1,164,400	0	0	0	0	0	0	37,198	37,198	0	0	0
B5092303	DURHAM	NC		11/20/2015		798,000	0	0	0	0	0	0	18,320	18,320	0	0	0
B4112502	EDEN	NC		02/27/2015		1,387,922	0	0	0	0	0	0	24,989	24,989	0	0	0
B1012002	ELON	NC		05/31/2011		2,012,607	0	0	0	0	0	0	50,000	50,000	0	0	0
B1012003	ELON	NC		05/31/2011		1,610,076	0	0	0	0	0	0	40,002	40,002	0	0	0
A8041002	FAIRVIEW	NC		06/02/2008		803,525	0	0	0	0	0	0	32,502	32,502	0	0	0
A3062003	FAYETTEVILLE	NC		09/08/2003		478,285	0	0	0	0	0	0	12,207	12,207	0	0	0
A7121015	FAYETTEVILLE	NC		03/31/2008		685,483	0	0	0	0	0	0	22,658	22,658	0	0	0
A8022001	FAYETTEVILLE	NC		05/09/2008		253,438	0	0	0	0	0	0	13,600	13,600	0	0	0
B0072004	FAYETTEVILLE	NC		10/19/2010		376,091	0	0	0	0	0	0	9,831	9,831	0	0	0
B1081503	FAYETTEVILLE	NC		11/10/2011		731,429	0	0	0	0	0	0	49,117	49,117	0	0	0
B1093001	FAYETTEVILLE	NC		12/20/2011		550,982	0	0	0	0	0	0	22,417	22,417	0	0	0
B1093002	FAYETTEVILLE	NC		12/15/2011		362,521	0	0	0	0	0	0	14,431	14,431	0	0	0
B1100401	FAYETTEVILLE	NC		02/28/2012		866,750	0	0	0	0	0	0	27,201	27,201	0	0	0
B2071701	FAYETTEVILLE	NC		10/31/2012		1,083,538	0	0	0	0	0	0	20,774	20,774	0	0	0
B2092401	FAYETTEVILLE	NC		12/18/2012		330,473	0	0	0	0	0	0	8,284	8,284	0	0	0
B2101102	FAYETTEVILLE	NC		12/19/2012		1,999,788	0	0	0	0	0	0	53,336	53,336	0	0	0
B2121803	FAYETTEVILLE	NC		03/07/2013		1,424,610	0	0	0	0	0	0	36,738	36,738	0	0	0
B3021401	FAYETTEVILLE	NC		04/11/2013		2,004,020	0	0	0	0	0	0	76,706	76,706	0	0	0
B3030701	FAYETTEVILLE	NC		06/21/2013		842,799	0	0	0	0	0	0	21,685	21,685	0	0	0
B6030804	FAYETTEVILLE	NC		06/01/2016		0	0	0	0	0	0	0	373,872	373,872	0	0	0
A7050107	FUQUAY-VARINA	NC		07/30/2007		208,656	0	0	0	0	0	0	7,357	7,357	0	0	0
A8020808	FUQUAY-VARINA	NC		04/11/2008		865,368	0	0	0	0	0	0	23,612	23,612	0	0	0
A7092112	GARNER	NC		12/12/2007		247,426	0	0	0	0	0	0	8,277	8,277	0	0	0
B1090902	GASTONIA	NC		11/10/2011		1,071,554	0	0	0	0	0	0	42,084	42,084	0	0	0
B5091002	GASTONIA	NC		11/25/2015		940,500	0	0	0	0	0	0	20,840	20,840	0	0	0
B6081603	GRAHAM	NC		10/12/2016		0	0	0	0	0	0	0	393,331	393,331	0	0	0
B0032901	GREENSBORO	NC		07/22/2010		1,193,613	0	0	0	0	0	0	38,762	38,762	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					
B0072605	GREENSBORO	NC		10/27/2010		1,883,376	0	0	0	0	0	0	61,755	61,755	0	0	0
B3012902	GREENSBORO	NC		04/08/2013		302,802	0	0	0	0	0	0	18,632	18,632	0	0	0
B4073001	GREENSBORO	NC		10/22/2014		2,136,843	0	0	0	0	0	0	65,232	65,232	0	0	0
B4111403	GREENSBORO	NC		01/28/2015		479,574	0	0	0	0	0	0	11,050	11,050	0	0	0
B5020604	GREENSBORO	NC		05/01/2015		791,552	0	0	0	0	0	0	19,762	19,762	0	0	0
B5030602	GREENSBORO	NC		05/27/2015		646,705	0	0	0	0	0	0	15,076	15,076	0	0	0
B5050506	GREENSBORO	NC		09/01/2015		827,663	0	0	0	0	0	0	40,544	40,544	0	0	0
B5052101	GREENSBORO	NC		07/31/2015		3,078,845	0	0	0	0	0	0	52,944	52,944	0	0	0
B5081404	GREENSBORO	NC		12/02/2015		4,300,000	0	0	0	0	0	0	1,074,948	1,074,948	0	0	0
B5081406	GREENSBORO	NC		12/02/2015		4,300,000	0	0	0	0	0	0	1,067,531	1,067,531	0	0	0
B6072002	GREENSBORO	NC		09/27/2016		0	0	0	0	0	0	0	1,608,157	1,608,157	0	0	0
B6072003	GREENSBORO	NC		09/27/2016		0	0	0	0	0	0	0	951,493	951,493	0	0	0
B0090301	GREENVILLE	NC		12/10/2010		2,134,017	0	0	0	0	0	0	88,863	88,863	0	0	0
A3032801	HICKORY	NC		06/19/2003		527,909	0	0	0	0	0	0	60,473	60,473	0	0	0
B2021703	HICKORY	NC		04/13/2012		352,389	0	0	0	0	0	0	9,722	9,722	0	0	0
B3032004	HICKORY	NC		06/07/2013		1,231,585	0	0	0	0	0	0	73,291	73,291	0	0	0
B5013001	HICKORY	NC		04/17/2015		869,195	0	0	0	0	0	0	21,086	21,086	0	0	0
A8071007	HIGH POINT	NC		09/30/2008		270,324	0	0	0	0	0	0	13,607	13,607	0	0	0
B4012402	HOLLY SPRINGS	NC		06/02/2014		1,296,267	0	0	0	0	0	0	41,791	41,791	0	0	0
B1030401	HOPE MILLS	NC		05/31/2011		1,418,531	0	0	0	0	0	0	35,767	35,767	0	0	0
B6080402	HUNTERSVILLE	NC		10/21/2016		0	0	0	0	0	0	0	1,165,327	1,165,327	0	0	0
B0040601	JACKSONVILLE	NC		06/28/2010		2,095,992	0	0	0	0	0	0	139,546	139,546	0	0	0
B2121804	JACKSONVILLE	NC		04/30/2013		534,799	0	0	0	0	0	0	32,908	32,908	0	0	0
B5020508	JAMESTOWN	NC		09/01/2015		391,378	0	0	0	0	0	0	8,166	8,166	0	0	0
A7100202	KANNAPOLIS	NC		12/14/2007		403,246	0	0	0	0	0	0	8,619	8,619	0	0	0
B6030807	KINSTON	NC		06/01/2016		0	0	0	0	0	0	0	168,845	168,845	0	0	0
B3022704	KITTY HAWK	NC		06/28/2013		823,295	0	0	0	0	0	0	62,966	62,966	0	0	0
A4011304	KNIGHTDALE	NC		04/01/2004		333,500	0	0	0	0	0	0	30,909	30,909	0	0	0
B2091101	KNIGHTDALE	NC		11/28/2012		1,664,837	0	0	0	0	0	0	66,748	66,748	0	0	0
B3122010	MAIDEN	NC		03/04/2014		550,879	0	0	0	0	0	0	31,127	31,127	0	0	0
A6063001	MATTHEWS	NC		09/28/2006		395,439	0	0	0	0	0	0	15,184	15,184	0	0	0
A7030106	MATTHEWS	NC		05/17/2007		613,369	0	0	0	0	0	0	24,202	24,202	0	0	0
B2050204	MATTHEWS	NC		07/31/2012		2,358,271	0	0	0	0	0	0	61,948	61,948	0	0	0
B3040503	MATTHEWS	NC		06/03/2013		1,082,012	0	0	0	0	0	0	27,409	27,409	0	0	0
B2060802	MONROE	NC		08/14/2012		447,442	0	0	0	0	0	0	12,603	12,603	0	0	0
B5121403	MONROE	NC		02/25/2016		0	0	0	0	0	0	0	880,599	880,599	0	0	0
A7083105	MORRISVILLE	NC		10/25/2007		538,250	0	0	0	0	0	0	18,295	18,295	0	0	0
A9021901	MORRISVILLE	NC		07/01/2009		930,808	0	0	0	0	0	0	24,446	24,446	0	0	0
A7011102	NAGS HEAD	NC		04/06/2007		831,395	0	0	0	0	0	0	50,810	50,810	0	0	0
B6042203	PEMBROKE	NC		10/04/2016		0	0	0	0	0	0	0	715,111	715,111	0	0	0
A7060704	PINEHURST	NC		08/06/2007		274,498	0	0	0	0	0	0	9,265	9,265	0	0	0
B5042103	PINEVILLE	NC		06/30/2015		2,643,210	0	0	0	0	0	0	63,424	63,424	0	0	0
A3062601	RALEIGH	NC		08/14/2003		762,649	0	0	0	0	0	0	34,508	34,508	0	0	0
A7060805	RALEIGH	NC		07/23/2007		398,898	0	0	0	0	0	0	13,736	13,736	0	0	0
A7080801	RALEIGH	NC		10/22/2007		513,919	0	0	0	0	0	0	17,261	17,261	0	0	0
A7102302	RALEIGH	NC		12/21/2007		443,924	0	0	0	0	0	0	14,502	14,502	0	0	0
A8121002	RALEIGH	NC		02/20/2009		368,891	0	0	0	0	0	0	13,347	13,347	0	0	0
A8123101	RALEIGH	NC		02/13/2009		2,283,783	0	0	0	0	0	0	61,669	61,669	0	0	0
B1040807	RALEIGH	NC		06/27/2011		638,427	0	0	0	0	0	0	24,754	24,754	0	0	0
B1041504	RALEIGH	NC		07/15/2011		742,415	0	0	0	0	0	0	18,733	18,733	0	0	0
B1061602	RALEIGH	NC		08/26/2011		867,790	0	0	0	0	0	0	34,166	34,166	0	0	0
B1071802	RALEIGH	NC		10/26/2011		2,738,982	0	0	0	0	0	0	106,084	106,084	0	0	0
B1072602	RALEIGH	NC		11/09/2011		871,678	0	0	0	0	0	0	34,601	34,601	0	0	0
B1091201	RALEIGH	NC		11/17/2011		684,052	0	0	0	0	0	0	17,306	17,306	0	0	0
B2052303	RALEIGH	NC		09/21/2012		680,381	0	0	0	0	0	0	44,229	44,229	0	0	0
B2052304	RALEIGH	NC		09/21/2012		468,329	0	0	0	0	0	0	30,447	30,447	0	0	0
B2102201	RALEIGH	NC		12/20/2012		767,016	0	0	0	0	0	0	27,108	27,108	0	0	0
B2122107	RALEIGH	NC		02/14/2013		708,641	0	0	0	0	0	0	17,817	17,817	0	0	0
B4120802	RALEIGH	NC		03/16/2015		358,269	0	0	0	0	0	0	8,888	8,888	0	0	0
B6021706	RALEIGH	NC		04/28/2016		0	0	0	0	0	0	0	411,281	411,281	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					
B6060301	RALEIGH	NC		08/30/2016		0	0	0	0	0	0	0	1,069,725	1,069,725	0	0	0
B6062401	RANDLEMAN	NC		08/25/2016		0	0	0	0	0	0	0	221,639	221,639	0	0	0
A4072202	RESEARCH TRIANGLE PARK	NC		12/02/2004		476,386	0	0	0	0	0	0	108,651	108,651	0	0	0
B4062702	ROANOKE RAPIDS	NC		09/12/2014		378,210	0	0	0	0	0	0	19,995	19,995	0	0	0
A5081602	ROCKY MOUNT	NC		12/19/2005		856,547	0	0	0	0	0	0	148,171	148,171	0	0	0
A7102007	ROCKY MOUNT	NC		03/27/2008		1,831,041	0	0	0	0	0	0	65,304	65,304	0	0	0
A7102007A	ROCKY MOUNT	NC		05/19/2008		1,822,613	0	0	0	0	0	0	64,713	64,713	0	0	0
A7102010	ROCKY MOUNT	NC		03/27/2008		2,438,652	0	0	0	0	0	0	86,851	86,851	0	0	0
A7102010A	ROCKY MOUNT	NC		05/19/2008		595,084	0	0	0	0	0	0	21,228	21,228	0	0	0
A7102011	ROCKY MOUNT	NC		03/27/2008		463,265	0	0	0	0	0	0	16,572	16,572	0	0	0
A8110401	ROCKY MOUNT	NC		01/12/2009		620,499	0	0	0	0	0	0	22,054	22,054	0	0	0
B1081206	ROSEBORO	NC		10/31/2011		138,614	0	0	0	0	0	0	70,581	70,581	0	0	0
B5081403	RURAL HALL	NC		11/12/2015		1,346,400	0	0	0	0	0	0	30,363	30,363	0	0	0
B2111605	RUTHERFORDTON	NC		01/25/2013		477,678	0	0	0	0	0	0	18,038	18,038	0	0	0
B3122012	SHELBY	NC		03/04/2014		471,800	0	0	0	0	0	0	25,764	25,764	0	0	0
A7032803	SMITHFIELD	NC		06/14/2007		457,785	0	0	0	0	0	0	16,262	16,262	0	0	0
A5110304	SOUTHERN PINES	NC		12/31/2006		114,961	0	0	0	0	0	0	19,535	19,535	0	0	0
A7010501	SOUTHERN PINES	NC		04/11/2007		255,267	0	0	0	0	0	0	9,112	9,112	0	0	0
A6071001	SPRING LAKE	NC		11/17/2006		1,809,739	0	0	0	0	0	0	114,084	114,084	0	0	0
B2031201	SPRING LAKE	NC		08/23/2012		5,333,710	0	0	0	0	0	0	101,386	101,386	0	0	0
A4011306	WAKE FOREST	NC		04/01/2004		281,413	0	0	0	0	0	0	26,057	26,057	0	0	0
A3013002	WEDDINGTON	NC		04/17/2003		463,583	0	0	0	0	0	0	50,751	50,751	0	0	0
B3010202	WILMINGTON	NC		03/28/2013		603,882	0	0	0	0	0	0	16,069	16,069	0	0	0
B3082001	WILMINGTON	NC		12/10/2013		535,535	0	0	0	0	0	0	13,965	13,965	0	0	0
B0111602	WINSTON-SALEM	NC		01/18/2011		1,304,053	0	0	0	0	0	0	63,157	63,157	0	0	0
B1063011	WINSTON-SALEM	NC		09/22/2011		1,015,677	0	0	0	0	0	0	26,045	26,045	0	0	0
B2110901	WINSTON-SALEM	NC		02/15/2013		551,243	0	0	0	0	0	0	14,302	14,302	0	0	0
A8071006	FARGO	ND		10/03/2008		354,261	0	0	0	0	0	0	17,661	17,661	0	0	0
B2110732	FARGO	ND		12/28/2012		286,122	0	0	0	0	0	0	17,831	17,831	0	0	0
B1042803	GRAND FORKS	ND		07/28/2011		1,438,656	0	0	0	0	0	0	96,682	96,682	0	0	0
B5060303	NORFOLK	NE		10/14/2015		210,246	0	0	0	0	0	0	4,362	4,362	0	0	0
A1111514	OMAHA	NE		02/07/2002		83,900	0	0	0	0	0	0	66,610	66,610	0	0	0
A2083001	OMAHA	NE		11/12/2002		134,134	0	0	0	0	0	0	67,806	67,806	0	0	0
A3010901	OMAHA	NE		04/22/2003		173,673	0	0	0	0	0	0	68,611	68,611	0	0	0
A3061902	OMAHA	NE		08/22/2003		376,954	0	0	0	0	0	0	130,396	130,396	0	0	0
A4100706	OMAHA	NE		12/07/2004		271,252	0	0	0	0	0	0	60,735	60,735	0	0	0
A7021204	OMAHA	NE		04/10/2007		329,125	0	0	0	0	0	0	20,271	20,271	0	0	0
A7031604	OMAHA	NE		05/30/2007		505,156	0	0	0	0	0	0	18,499	18,499	0	0	0
A8030606	OMAHA	NE		05/05/2008		517,144	0	0	0	0	0	0	10,851	10,851	0	0	0
A9020601	OMAHA	NE		04/02/2009		391,616	0	0	0	0	0	0	22,135	22,135	0	0	0
B2012902	OMAHA	NE		03/30/2012		1,977,779	0	0	0	0	0	0	78,630	78,630	0	0	0
B2031308	OMAHA	NE		05/22/2012		865,632	0	0	0	0	0	0	33,908	33,908	0	0	0
B2082701	OMAHA	NE		10/30/2012		534,294	0	0	0	0	0	0	20,622	20,622	0	0	0
B2112102	OMAHA	NE		01/29/2013		612,037	0	0	0	0	0	0	38,080	38,080	0	0	0
B3062402	OMAHA	NE		09/05/2013		414,602	0	0	0	0	0	0	14,788	14,788	0	0	0
B3071901	OMAHA	NE		09/30/2013		1,651,785	0	0	0	0	0	0	34,295	34,295	0	0	0
B3072304	OMAHA	NE		10/11/2013		416,723	0	0	0	0	0	0	29,646	29,646	0	0	0
B3072305	OMAHA	NE		10/11/2013		404,942	0	0	0	0	0	0	28,810	28,810	0	0	0
B3072306	OMAHA	NE		10/11/2013		514,461	0	0	0	0	0	0	36,600	36,600	0	0	0
A7061203	PAPILLION	NE		01/16/2008		193,346	0	0	0	0	0	0	13,621	13,621	0	0	0
A5061701	DERRY	NH		08/01/2005		429,948	0	0	0	0	0	0	20,229	20,229	0	0	0
B1041401	DOVER	NH		06/03/2011		897,778	0	0	0	0	0	0	23,638	23,638	0	0	0
A7080902	MANCHESTER	NH		10/12/2007		1,006,580	0	0	0	0	0	0	56,982	56,982	0	0	0
A5042801	MERRIMACK	NH		07/18/2005		626,794	0	0	0	0	0	0	35,229	35,229	0	0	0
A7040302	NASHUA	NH		06/27/2007		72,956	0	0	0	0	0	0	4,641	4,641	0	0	0
A7092401	NORTH HAMPTON	NH		12/17/2007		298,064	0	0	0	0	0	0	13,261	13,261	0	0	0
A7092403	NORTH HAMPTON	NH		12/17/2007		616,703	0	0	0	0	0	0	27,434	27,434	0	0	0
B0110801	ATLANTIC CITY	NJ		01/19/2011		785,402	0	0	0	0	0	0	26,784	26,784	0	0	0
B0110802	ATLANTIC CITY	NJ		01/19/2011		2,986,424	0	0	0	0	0	0	101,805	101,805	0	0	0
B0110803	ATLANTIC CITY	NJ		01/19/2011		2,218,740	0	0	0	0	0	0	75,639	75,639	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												
A3112603	BELLEVILLE	NJ		02/27/2004		485,997	0	0	0	0	0	0	49,302	49,302	0	0	0
A3010305	BERNARDSVILLE	NJ		12/31/2006		382,021	0	0	0	0	0	0	6,766	6,766	0	0	0
A5050602	CARLSTADT	NJ		07/29/2005		206,432	0	0	0	0	0	0	39,821	39,821	0	0	0
B5110901	CINNAMINSON	NJ		12/18/2015		1,000,000	0	0	0	0	0	0	259,337	259,337	0	0	0
A4013002	CLIFTON	NJ		04/20/2004		841,184	0	0	0	0	0	0	82,466	82,466	0	0	0
B0060702	DEPTFORD	NJ		08/18/2010		1,505,119	0	0	0	0	0	0	112,980	112,980	0	0	0
A7081601	FREEHOLD	NJ		11/30/2007		191,171	0	0	0	0	0	0	7,492	7,492	0	0	0
B5022711	GALLOWAY	NJ		06/30/2015		1,412,213	0	0	0	0	0	0	27,917	27,917	0	0	0
A7072604	HALEDON	NJ		10/04/2007		2,204,187	0	0	0	0	0	0	60,414	60,414	0	0	0
B2110703	HAMPTON	NJ		03/27/2013		765,745	0	0	0	0	0	0	46,433	46,433	0	0	0
A4011402	HILLSIDE	NJ		03/23/2004		630,315	0	0	0	0	0	0	63,170	63,170	0	0	0
B3021903	HILLSIDE	NJ		05/15/2013		837,778	0	0	0	0	0	0	51,099	51,099	0	0	0
B1112501	HOBOKEN	NJ		12/29/2011		1,239,067	0	0	0	0	0	0	33,033	33,033	0	0	0
B5020506	KEARNY	NJ		05/12/2015		402,708	0	0	0	0	0	0	12,429	12,429	0	0	0
B5111711	LAKEWOOD	NJ		01/06/2016		0	0	0	0	0	0	0	594,718	594,718	0	0	0
B5022501	LAWRENCEVILLE TOWNSHIP	NJ		08/03/2015		1,780,052	0	0	0	0	0	0	40,103	40,103	0	0	0
B5071704	MAHWAH	NJ		09/03/2015		9,616,293	0	0	0	0	0	0	60,483	60,483	0	0	0
A4031105	MIDDLETOWN	NJ		04/29/2004		186,111	0	0	0	0	0	0	50,693	50,693	0	0	0
A6061206	MILLVILLE	NJ		12/31/2006		434,883	0	0	0	0	0	0	28,524	28,524	0	0	0
A7102903	MORRISTOWN	NJ		01/14/2008		228,405	0	0	0	0	0	0	25,979	25,979	0	0	0
B5071703	MOUNT ARLINGTON	NJ		09/03/2015		9,625,587	0	0	0	0	0	0	30,199	30,199	0	0	0
A3051501	MOUNTAINSIDE	NJ		07/31/2003		989,582	0	0	0	0	0	0	352,371	352,371	0	0	0
A4032611	MT LAUREL	NJ		05/24/2004		631,547	0	0	0	0	0	0	31,899	31,899	0	0	0
A7041004	NEW BRUNSWICK	NJ		07/02/2007		748,415	0	0	0	0	0	0	30,524	30,524	0	0	0
A2102301	NEWARK	NJ		01/23/2003		518,058	0	0	0	0	0	0	62,677	62,677	0	0	0
A3012801	NEWARK	NJ		04/24/2003		426,051	0	0	0	0	0	0	49,516	49,516	0	0	0
A3091803	NEWARK	NJ		12/31/2006		648,410	0	0	0	0	0	0	65,831	65,831	0	0	0
A8071008	NEWARK	NJ		09/22/2008		582,795	0	0	0	0	0	0	17,134	17,134	0	0	0
A8082702	NEWARK	NJ		11/14/2008		1,085,853	0	0	0	0	0	0	36,051	36,051	0	0	0
B4111004	NORTH BRUNSWICK	NJ		01/30/2015		2,255,306	0	0	0	0	0	0	51,946	51,946	0	0	0
A4030507	PATERSON	NJ		05/24/2004		782,604	0	0	0	0	0	0	73,169	73,169	0	0	0
A5082202	PATERSON	NJ		10/31/2005		1,804,979	0	0	0	0	0	0	136,624	136,624	0	0	0
A5082203	PATERSON	NJ		10/31/2005		399,903	0	0	0	0	0	0	30,271	30,271	0	0	0
A5122202	PATERSON	NJ		03/08/2006		1,405,831	0	0	0	0	0	0	85,371	85,371	0	0	0
A8041403	PATERSON	NJ		06/19/2008		220,486	0	0	0	0	0	0	6,950	6,950	0	0	0
B3021904	POINT PLEASANT BEACH	NJ		05/22/2013		815,154	0	0	0	0	0	0	31,352	31,352	0	0	0
A4021702	RUNNEMEDE	NJ		05/10/2004		500,030	0	0	0	0	0	0	49,416	49,416	0	0	0
B3011002	SHIPBOTTOM	NJ		03/15/2013		1,174,173	0	0	0	0	0	0	70,645	70,645	0	0	0
A4021202	SWEDESBORO	NJ		05/03/2004		663,758	0	0	0	0	0	0	61,118	61,118	0	0	0
B4070203	SWEDESBORO	NJ		09/18/2014		426,057	0	0	0	0	0	0	9,706	9,706	0	0	0
B5111601	VINELAND	NJ		02/26/2016		0	0	0	0	0	0	0	352,317	352,317	0	0	0
B5031201	WESTAMPTON	NJ		05/29/2015		3,686,226	0	0	0	0	0	0	85,922	85,922	0	0	0
B5021902	WOODBURY	NJ		05/01/2015		5,794,275	0	0	0	0	0	0	188,861	188,861	0	0	0
A6012302	ALBUQUERQUE	NM		12/31/2006		67,146	0	0	0	0	0	0	10,791	10,791	0	0	0
A7012302	ALBUQUERQUE	NM		03/14/2007		1,398,312	0	0	0	0	0	0	51,444	51,444	0	0	0
A7050902	ALBUQUERQUE	NM		07/25/2007		248,879	0	0	0	0	0	0	8,971	8,971	0	0	0
A7091704	ALBUQUERQUE	NM		12/14/2007		202,710	0	0	0	0	0	0	6,703	6,703	0	0	0
A7120402	ALBUQUERQUE	NM		02/25/2008		351,043	0	0	0	0	0	0	11,702	11,702	0	0	0
A7120403	ALBUQUERQUE	NM		02/25/2008		351,043	0	0	0	0	0	0	11,702	11,702	0	0	0
A7120409	ALBUQUERQUE	NM		02/25/2008		400,020	0	0	0	0	0	0	13,326	13,326	0	0	0
A8090901	ALBUQUERQUE	NM		12/18/2008		1,318,928	0	0	0	0	0	0	31,189	31,189	0	0	0
A8091201	ALBUQUERQUE	NM		12/05/2008		534,791	0	0	0	0	0	0	15,866	15,866	0	0	0
B0040504	ALBUQUERQUE	NM		06/04/2010		777,526	0	0	0	0	0	0	18,434	18,434	0	0	0
B0040505	ALBUQUERQUE	NM		06/04/2010		421,457	0	0	0	0	0	0	10,004	10,004	0	0	0
B0040506	ALBUQUERQUE	NM		06/04/2010		1,759,763	0	0	0	0	0	0	41,697	41,697	0	0	0
B0050701	ALBUQUERQUE	NM		07/15/2010		226,158	0	0	0	0	0	0	7,626	7,626	0	0	0
B0111201	ALBUQUERQUE	NM		01/27/2011		392,193	0	0	0	0	0	0	10,178	10,178	0	0	0
B2022701	ALBUQUERQUE	NM		04/30/2012		2,202,463	0	0	0	0	0	0	86,899	86,899	0	0	0
B3022601	ALBUQUERQUE	NM		04/24/2013		424,859	0	0	0	0	0	0	16,455	16,455	0	0	0
B3030401	ALBUQUERQUE	NM		10/11/2013		1,363,766	0	0	0	0	0	0	34,825	34,825	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												
B3050906	ALBUQUERQUE	NM		07/24/2013		1,385,400	0	0	0	0	0	0	51,934	51,934	0	0	0
B4022506	ALBUQUERQUE	NM		05/01/2014		778,965	0	0	0	0	0	0	26,276	26,276	0	0	0
B4090902	ALBUQUERQUE	NM		12/23/2014		506,384	0	0	0	0	0	0	12,769	12,769	0	0	0
B5010603	ALBUQUERQUE	NM		04/02/2015		727,141	0	0	0	0	0	0	17,338	17,338	0	0	0
B6041202	ALBUQUERQUE	NM		06/01/2016		0	0	0	0	0	0	0	888,115	888,115	0	0	0
B6051201	ALBUQUERQUE	NM		08/01/2016		0	0	0	0	0	0	0	1,379,028	1,379,028	0	0	0
B6060801	ALBUQUERQUE	NM		08/23/2016		0	0	0	0	0	0	0	1,684,746	1,684,746	0	0	0
A5062406	BOSQUE FARMS	NM		09/29/2005		163,689	0	0	0	0	0	0	30,257	30,257	0	0	0
B3022602	FARMINGTON	NM		04/16/2013		884,118	0	0	0	0	0	0	33,844	33,844	0	0	0
A6100903	HOBBS	NM		12/15/2006		219,973	0	0	0	0	0	0	14,017	14,017	0	0	0
A6101301	LAS CRUCES	NM		01/05/2007		395,501	0	0	0	0	0	0	21,424	21,424	0	0	0
A7120301	LAS CRUCES	NM		03/20/2008		160,551	0	0	0	0	0	0	5,976	5,976	0	0	0
A7121302	LAS CRUCES	NM		02/29/2008		153,517	0	0	0	0	0	0	3,924	3,924	0	0	0
B1012502	LAS CRUCES	NM		07/18/2011		2,474,715	0	0	0	0	0	0	66,792	66,792	0	0	0
B2062906	LAS CRUCES	NM		09/13/2012		2,111,692	0	0	0	0	0	0	53,944	53,944	0	0	0
B2113001	LAS CRUCES	NM		01/30/2013		772,143	0	0	0	0	0	0	20,156	20,156	0	0	0
B1012605	LAS LUNES	NM		07/07/2011		2,375,577	0	0	0	0	0	0	90,359	90,359	0	0	0
B4041701	LOS LUNAS	NM		07/14/2014		1,126,279	0	0	0	0	0	0	26,410	26,410	0	0	0
A8120502	RIO RANCHO	NM		01/15/2009		202,554	0	0	0	0	0	0	7,381	7,381	0	0	0
B4060901	RIO RANCHO	NM		07/23/2014		783,957	0	0	0	0	0	0	19,329	19,329	0	0	0
B6041201	RIO RANCHO	NM		06/01/2016		0	0	0	0	0	0	0	806,316	806,316	0	0	0
A5092804	ROSWELL	NM		12/31/2006		89,824	0	0	0	0	0	0	15,635	15,635	0	0	0
B4121103	ROSWELL	NM		01/23/2015		529,182	0	0	0	0	0	0	16,462	16,462	0	0	0
A6033001	SANTA FE	NM		12/31/2006		190,069	0	0	0	0	0	0	13,547	13,547	0	0	0
A6062206	SANTA FE	NM		09/15/2006		2,713,377	0	0	0	0	0	0	141,448	141,448	0	0	0
A7091701	SANTA FE	NM		12/17/2007		228,715	0	0	0	0	0	0	12,894	12,894	0	0	0
A7120408	SANTA FE	NM		02/25/2008		326,785	0	0	0	0	0	0	10,895	10,895	0	0	0
B2062203	SANTA FE	NM		09/28/2012		1,797,928	0	0	0	0	0	0	48,826	48,826	0	0	0
B2062204	SANTA FE	NM		09/28/2012		599,298	0	0	0	0	0	0	16,279	16,279	0	0	0
B2103110	SANTA FE	NM		03/07/2013		957,706	0	0	0	0	0	0	35,231	35,231	0	0	0
B3030104	SANTA FE	NM		06/14/2013		3,081,033	0	0	0	0	0	0	78,023	78,023	0	0	0
B3090303	SANTA FE	NM		11/08/2013		648,688	0	0	0	0	0	0	18,850	18,850	0	0	0
B6082505	SANTA FE	NM		11/15/2016		0	0	0	0	0	0	0	2,462,350	2,462,350	0	0	0
B6091901	SANTA FE	NM		11/15/2016		0	0	0	0	0	0	0	2,329,250	2,329,250	0	0	0
A7120702	SANTA TERESA	NM		02/21/2008		437,800	0	0	0	0	0	0	16,604	16,604	0	0	0
B1112902	SANTA TERESA	NM		02/28/2012		776,327	0	0	0	0	0	0	51,645	51,645	0	0	0
B3021304	SANTA TERESA	NM		04/25/2013		407,613	0	0	0	0	0	0	24,696	24,696	0	0	0
A7030105	SILVER CITY	NM		08/23/2007		176,602	0	0	0	0	0	0	21,631	21,631	0	0	0
B4030403	GARDNERVILLE	NV		04/30/2014		1,939,412	0	0	0	0	0	0	67,531	67,531	0	0	0
A3092301	HENDERSON	NV		11/25/2003		688,379	0	0	0	0	0	0	26,416	26,416	0	0	0
A7032704	HENDERSON	NV		05/17/2007		309,102	0	0	0	0	0	0	11,845	11,845	0	0	0
B1022803	HENDERSON	NV		04/29/2011		225,767	0	0	0	0	0	0	6,404	6,404	0	0	0
B1081001	HENDERSON	NV		10/06/2011		438,979	0	0	0	0	0	0	29,168	29,168	0	0	0
B4020504	HENDERSON	NV		03/31/2014		617,694	0	0	0	0	0	0	32,875	32,875	0	0	0
B4030303	HENDERSON	NV		05/30/2014		1,480,348	0	0	0	0	0	0	35,118	35,118	0	0	0
B4050105	HENDERSON	NV		07/11/2014		235,580	0	0	0	0	0	0	8,401	8,401	0	0	0
B5012805	HENDERSON	NV		03/23/2015		2,149,001	0	0	0	0	0	0	54,220	54,220	0	0	0
B5111604	HENDERSON	NV		01/11/2016		0	0	0	0	0	0	0	424,921	424,921	0	0	0
B1050901	INCLINE VILLAGE	NV		07/28/2011		715,050	0	0	0	0	0	0	26,627	26,627	0	0	0
A2082901	LAS VEGAS	NV		12/13/2002		766,522	0	0	0	0	0	0	46,399	46,399	0	0	0
A3050101	LAS VEGAS	NV		07/08/2003		686,361	0	0	0	0	0	0	52,760	52,760	0	0	0
A4032001	LAS VEGAS	NV		04/21/2004		526,348	0	0	0	0	0	0	26,352	26,352	0	0	0
A4052001	LAS VEGAS	NV		12/31/2006		80,477	0	0	0	0	0	0	20,158	20,158	0	0	0
A4090106	LAS VEGAS	NV		01/26/2005		1,041,789	0	0	0	0	0	0	51,868	51,868	0	0	0
A6083001	LAS VEGAS	NV		12/01/2006		348,254	0	0	0	0	0	0	14,422	14,422	0	0	0
A6100502	LAS VEGAS	NV		12/21/2006		907,971	0	0	0	0	0	0	33,869	33,869	0	0	0
A6110903	LAS VEGAS	NV		02/01/2007		792,117	0	0	0	0	0	0	28,969	28,969	0	0	0
A6110905	LAS VEGAS	NV		02/01/2007		421,715	0	0	0	0	0	0	15,435	15,435	0	0	0
A7032205	LAS VEGAS	NV		04/26/2007		444,126	0	0	0	0	0	0	15,854	15,854	0	0	0
A7032804	LAS VEGAS	NV		05/17/2007		439,114	0	0	0	0	0	0	15,279	15,279	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					
A7032808	LAS VEGAS	NV		06/29/2007		521,843	0	0	0	0	0	0	18,321	18,321	0	0	0
A7071901	LAS VEGAS	NV		08/15/2007		517,367	0	0	0	0	0	0	20,720	20,720	0	0	0
A7091101	LAS VEGAS	NV		11/29/2007		1,584,676	0	0	0	0	0	0	31,695	31,695	0	0	0
A8020812	LAS VEGAS	NV		04/28/2008		1,686,868	0	0	0	0	0	0	54,001	54,001	0	0	0
A8022705	LAS VEGAS	NV		05/13/2008		239,981	0	0	0	0	0	0	7,906	7,906	0	0	0
A8033103	LAS VEGAS	NV		07/01/2008		1,572,661	0	0	0	0	0	0	59,656	59,656	0	0	0
A8040901	LAS VEGAS	NV		07/31/2008		750,996	0	0	0	0	0	0	26,522	26,522	0	0	0
A9040702	LAS VEGAS	NV		06/09/2009		400,085	0	0	0	0	0	0	14,274	14,274	0	0	0
B0030504	LAS VEGAS	NV		04/29/2010		948,367	0	0	0	0	0	0	32,561	32,561	0	0	0
B0051301	LAS VEGAS	NV		08/13/2010		609,959	0	0	0	0	0	0	50,111	50,111	0	0	0
B0061503	LAS VEGAS	NV		08/26/2010		1,475,416	0	0	0	0	0	0	48,759	48,759	0	0	0
B0071202	LAS VEGAS	NV		10/06/2010		306,932	0	0	0	0	0	0	9,752	9,752	0	0	0
B0072603	LAS VEGAS	NV		10/12/2010		220,775	0	0	0	0	0	0	7,015	7,015	0	0	0
B0080609	LAS VEGAS	NV		10/06/2010		624,497	0	0	0	0	0	0	17,987	17,987	0	0	0
B0080611	LAS VEGAS	NV		10/28/2010		943,453	0	0	0	0	0	0	67,507	67,507	0	0	0
B0122701	LAS VEGAS	NV		03/11/2011		1,234,293	0	0	0	0	0	0	29,786	29,786	0	0	0
B1012001	LAS VEGAS	NV		03/10/2011		1,314,800	0	0	0	0	0	0	53,383	53,383	0	0	0
B1022401	LAS VEGAS	NV		04/28/2011		773,584	0	0	0	0	0	0	19,364	19,364	0	0	0
B1033001	LAS VEGAS	NV		06/14/2011		790,891	0	0	0	0	0	0	31,330	31,330	0	0	0
B1033004	LAS VEGAS	NV		06/30/2011		519,415	0	0	0	0	0	0	19,724	19,724	0	0	0
B1033102	LAS VEGAS	NV		05/25/2011		1,327,259	0	0	0	0	0	0	99,646	99,646	0	0	0
B1033106	LAS VEGAS	NV		07/27/2011		661,910	0	0	0	0	0	0	16,219	16,219	0	0	0
B1091401	LAS VEGAS	NV		11/29/2011		340,219	0	0	0	0	0	0	11,121	11,121	0	0	0
B1111001	LAS VEGAS	NV		01/19/2012		812,965	0	0	0	0	0	0	21,531	21,531	0	0	0
B3032701	LAS VEGAS	NV		05/21/2013		1,324,067	0	0	0	0	0	0	50,381	50,381	0	0	0
B3071502	LAS VEGAS	NV		10/08/2013		688,967	0	0	0	0	0	0	23,519	23,519	0	0	0
B3090304	LAS VEGAS	NV		11/22/2013		533,134	0	0	0	0	0	0	13,321	13,321	0	0	0
B4021901	LAS VEGAS	NV		04/14/2014		402,804	0	0	0	0	0	0	10,271	10,271	0	0	0
B4030304	LAS VEGAS	NV		05/30/2014		1,356,983	0	0	0	0	0	0	32,194	32,194	0	0	0
B4030305	LAS VEGAS	NV		05/30/2014		2,097,166	0	0	0	0	0	0	49,746	49,746	0	0	0
B4050104	LAS VEGAS	NV		07/25/2014		271,987	0	0	0	0	0	0	9,700	9,700	0	0	0
B4060502	LAS VEGAS	NV		07/29/2014		787,694	0	0	0	0	0	0	29,348	29,348	0	0	0
B4061201	LAS VEGAS	NV		09/05/2014		639,086	0	0	0	0	0	0	14,559	14,559	0	0	0
B4061202	LAS VEGAS	NV		09/05/2014		1,100,644	0	0	0	0	0	0	25,077	25,077	0	0	0
B4082102	LAS VEGAS	NV		11/05/2014		414,697	0	0	0	0	0	0	10,515	10,515	0	0	0
B4092303	LAS VEGAS	NV		12/03/2014		443,688	0	0	0	0	0	0	11,190	11,190	0	0	0
B4092801	LAS VEGAS	NV		01/07/2015		862,346	0	0	0	0	0	0	44,134	44,134	0	0	0
B4100903	LAS VEGAS	NV		01/20/2015		796,353	0	0	0	0	0	0	27,506	27,506	0	0	0
B4102201	LAS VEGAS	NV		12/12/2014		1,326,252	0	0	0	0	0	0	33,435	33,435	0	0	0
B4102204	LAS VEGAS	NV		12/11/2014		916,321	0	0	0	0	0	0	23,099	23,099	0	0	0
B4102205	LAS VEGAS	NV		12/11/2014		1,109,227	0	0	0	0	0	0	27,966	27,966	0	0	0
B4120301	LAS VEGAS	NV		02/12/2015		487,247	0	0	0	0	0	0	16,938	16,938	0	0	0
B4122903	LAS VEGAS	NV		03/12/2015		307,427	0	0	0	0	0	0	7,122	7,122	0	0	0
B5010602	LAS VEGAS	NV		03/09/2015		449,743	0	0	0	0	0	0	10,605	10,605	0	0	0
B5020905	LAS VEGAS	NV		04/01/2015		663,250	0	0	0	0	0	0	16,935	16,935	0	0	0
B5070102	LAS VEGAS	NV		08/31/2015		473,702	0	0	0	0	0	0	10,491	10,491	0	0	0
B5071503	LAS VEGAS	NV		09/23/2015		977,924	0	0	0	0	0	0	23,496	23,496	0	0	0
B5072101	LAS VEGAS	NV		09/09/2015		573,016	0	0	0	0	0	0	12,838	12,838	0	0	0
B5080503	LAS VEGAS	NV		10/09/2015		1,007,333	0	0	0	0	0	0	22,045	22,045	0	0	0
B5090401	LAS VEGAS	NV		11/05/2015		731,310	0	0	0	0	0	0	16,789	16,789	0	0	0
B5101501	LAS VEGAS	NV		12/18/2015		3,800,000	0	0	0	0	0	0	963,680	963,680	0	0	0
B6012802	LAS VEGAS	NV		04/04/2016		0	0	0	0	0	0	0	955,123	955,123	0	0	0
B6021003	LAS VEGAS	NV		04/07/2016		0	0	0	0	0	0	0	772,461	772,461	0	0	0
B6022402	LAS VEGAS	NV		06/09/2016		0	0	0	0	0	0	0	358,752	358,752	0	0	0
B6030701	LAS VEGAS	NV		06/09/2016		0	0	0	0	0	0	0	1,793,516	1,793,516	0	0	0
B6032401	LAS VEGAS	NV		05/12/2016		0	0	0	0	0	0	0	398,673	398,673	0	0	0
B6040502	LAS VEGAS	NV		06/22/2016		0	0	0	0	0	0	0	837,819	837,819	0	0	0
B6041805	LAS VEGAS	NV		06/16/2016		0	0	0	0	0	0	0	145,820	145,820	0	0	0
B6060201	LAS VEGAS	NV		11/29/2016		0	0	0	0	0	0	0	382,663	382,663	0	0	0
B6072804	LAS VEGAS	NV		09/27/2016		0	0	0	0	0	0	0	420,608	420,608	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					
B6081903	LAS VEGAS	NV		10/27/2016		0	0	0	0	0	0	0	131,335	131,335	0	0	0
B6092002	LAS VEGAS	NV		11/30/2016		0	0	0	0	0	0	0	391,314	391,314	0	0	0
A4110407	NORTH LAS VEGAS	NV		02/28/2005		367,667	0	0	0	0	0	0	16,844	16,844	0	0	0
A6122302	NORTH LAS VEGAS	NV		03/29/2007		1,364,023	0	0	0	0	0	0	47,977	47,977	0	0	0
A7121703	NORTH LAS VEGAS	NV		04/04/2008		215,872	0	0	0	0	0	0	7,981	7,981	0	0	0
A7121709	NORTH LAS VEGAS	NV		04/25/2008		331,965	0	0	0	0	0	0	12,269	12,269	0	0	0
B2110710	NORTH LAS VEGAS	NV		12/28/2012		257,309	0	0	0	0	0	0	16,043	16,043	0	0	0
B5010901	NORTH LAS VEGAS	NV		03/30/2015		504,692	0	0	0	0	0	0	11,692	11,692	0	0	0
B5012807	NORTH LAS VEGAS	NV		03/30/2015		839,372	0	0	0	0	0	0	20,824	20,824	0	0	0
B5021004	NORTH LAS VEGAS	NV		05/01/2015		1,517,827	0	0	0	0	0	0	39,197	39,197	0	0	0
B5050701	NORTH LAS VEGAS	NV		07/31/2015		1,464,712	0	0	0	0	0	0	44,937	44,937	0	0	0
B5101901	NORTH LAS VEGAS	NV		12/18/2015		700,000	0	0	0	0	0	0	574,451	574,451	0	0	0
A3031001	RENO	NV		05/22/2003		495,181	0	0	0	0	0	0	53,457	53,457	0	0	0
A3070704	RENO	NV		12/31/2006		401,790	0	0	0	0	0	0	15,416	15,416	0	0	0
A8031906	RENO	NV		05/09/2008		393,763	0	0	0	0	0	0	14,449	14,449	0	0	0
A8060901	RENO	NV		08/27/2008		567,766	0	0	0	0	0	0	38,506	38,506	0	0	0
A9030202	RENO	NV		05/15/2009		709,197	0	0	0	0	0	0	71,143	71,143	0	0	0
A9031305	RENO	NV		05/19/2009		809,012	0	0	0	0	0	0	27,290	27,290	0	0	0
A9031306	RENO	NV		05/19/2009		588,795	0	0	0	0	0	0	20,884	20,884	0	0	0
A9040904	RENO	NV		06/30/2009		1,182,511	0	0	0	0	0	0	40,625	40,625	0	0	0
A9040905	RENO	NV		06/30/2009		1,116,828	0	0	0	0	0	0	38,370	38,370	0	0	0
A9122302	RENO	NV		03/01/2010		701,510	0	0	0	0	0	0	24,241	24,241	0	0	0
B0102201	RENO	NV		01/04/2011		1,767,200	0	0	0	0	0	0	45,198	45,198	0	0	0
B1021502	RENO	NV		04/19/2011		417,497	0	0	0	0	0	0	29,767	29,767	0	0	0
B1021503	RENO	NV		04/19/2011		422,775	0	0	0	0	0	0	30,137	30,137	0	0	0
B6031401	RENO	NV		05/02/2016		0	0	0	0	0	0	0	352,562	352,562	0	0	0
A2092704	SPARKS	NV		12/19/2002		406,395	0	0	0	0	0	0	15,592	15,592	0	0	0
A7111504	SPARKS	NV		02/01/2008		652,920	0	0	0	0	0	0	21,493	21,493	0	0	0
A9021903	SPARKS	NV		04/27/2009		1,061,877	0	0	0	0	0	0	38,384	38,384	0	0	0
A9021904	SPARKS	NV		04/27/2009		341,573	0	0	0	0	0	0	12,345	12,345	0	0	0
B3043002	SPARKS	NV		07/19/2013		662,881	0	0	0	0	0	0	17,231	17,231	0	0	0
B4100201	SPARKS	NV		12/11/2014		345,007	0	0	0	0	0	0	8,268	8,268	0	0	0
B3120604	AKRON	NY		02/26/2014		184,196	0	0	0	0	0	0	22,170	22,170	0	0	0
A2111505	AMHERST	NY		02/26/2003		164,260	0	0	0	0	0	0	34,536	34,536	0	0	0
A6062801	AMHERST	NY		10/02/2006		394,565	0	0	0	0	0	0	25,335	25,335	0	0	0
A7100102	AMHERST	NY		12/27/2007		285,821	0	0	0	0	0	0	16,104	16,104	0	0	0
B4011004	AMHERST	NY		04/23/2014		291,542	0	0	0	0	0	0	16,059	16,059	0	0	0
A2040502	AMITYVILLE	NY		09/03/2002		160,613	0	0	0	0	0	0	89,058	89,058	0	0	0
A20405023	AMITYVILLE	NY		01/31/2003		100,979	0	0	0	0	0	0	59,028	59,028	0	0	0
A4033007	AMSTERDAM	NY		06/28/2004		907,066	0	0	0	0	0	0	82,481	82,481	0	0	0
A7081301	ARMONK	NY		10/16/2007		323,871	0	0	0	0	0	0	10,883	10,883	0	0	0
B4031701	ASTORIA	NY		06/12/2014		1,718,987	0	0	0	0	0	0	39,198	39,198	0	0	0
B4031702	ASTORIA	NY		06/12/2014		1,718,987	0	0	0	0	0	0	39,198	39,198	0	0	0
A9090101	AUBURN	NY		09/30/2009		217,038	0	0	0	0	0	0	9,830	9,830	0	0	0
A4072702	BATAVIA	NY		12/31/2006		277,480	0	0	0	0	0	0	6,853	6,853	0	0	0
B5040102	BAYVILLE	NY		07/01/2015		1,874,480	0	0	0	0	0	0	160,239	160,239	0	0	0
B0051302	BOWMANSVILLE	NY		07/26/2010		895,538	0	0	0	0	0	0	45,829	45,829	0	0	0
A9032001	BRONX	NY		06/16/2009		402,129	0	0	0	0	0	0	10,364	10,364	0	0	0
A2071503	BROOKLYN	NY		10/25/2002		271,792	0	0	0	0	0	0	137,243	137,243	0	0	0
B2111604	BROOKLYN	NY		01/17/2013		720,181	0	0	0	0	0	0	18,336	18,336	0	0	0
B2112103	BROOKLYN	NY		01/28/2013		639,008	0	0	0	0	0	0	16,683	16,683	0	0	0
B3052801	BROOKLYN	NY		08/12/2013		605,153	0	0	0	0	0	0	52,710	52,710	0	0	0
B3112706	BROOKLYN	NY		02/28/2014		709,408	0	0	0	0	0	0	16,299	16,299	0	0	0
A4042004	BUFFALO	NY		07/12/2004		180,455	0	0	0	0	0	0	44,390	44,390	0	0	0
A5022801	BUFFALO	NY		05/26/2005		736,808	0	0	0	0	0	0	50,047	50,047	0	0	0
A5030104	BUFFALO	NY		06/02/2005		205,345	0	0	0	0	0	0	40,245	40,245	0	0	0
A6120701	BUFFALO	NY		02/27/2007		181,442	0	0	0	0	0	0	5,223	5,223	0	0	0
A6120701-1	BUFFALO	NY		07/28/2016		0	0	0	0	0	0	0	824	824	0	0	0
A6120707	BUFFALO	NY		02/27/2007		197,229	0	0	0	0	0	0	5,676	5,676	0	0	0
A6120707-1	BUFFALO	NY		07/28/2016		0	0	0	0	0	0	0	1,467	1,467	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					
A6121507	BUFFALO	NY		03/12/2007		143,158	0	0	0	0	0	0	19,094	19,094	0	0	0
A7031605	BUFFALO	NY		06/22/2007		228,859	0	0	0	0	0	0	8,136	8,136	0	0	0
A7031606	BUFFALO	NY		06/22/2007		395,388	0	0	0	0	0	0	14,040	14,040	0	0	0
A7032102	BUFFALO	NY		06/29/2007		728,311	0	0	0	0	0	0	25,869	25,869	0	0	0
B2022702	BUFFALO	NY		05/16/2012		452,211	0	0	0	0	0	0	29,436	29,436	0	0	0
B3071703	BUFFALO	NY		10/11/2013		93,704	0	0	0	0	0	0	3,525	3,525	0	0	0
B3122602	BUFFALO	NY		05/01/2014		385,683	0	0	0	0	0	0	38,004	38,004	0	0	0
B4030601	BUFFALO	NY		05/30/2014		174,804	0	0	0	0	0	0	6,202	6,202	0	0	0
B4040101	BUFFALO	NY		06/30/2014		723,287	0	0	0	0	0	0	39,874	39,874	0	0	0
B4070701	BUFFALO	NY		10/29/2014		748,299	0	0	0	0	0	0	40,661	40,661	0	0	0
B5012301	BUFFALO	NY		04/14/2015		621,297	0	0	0	0	0	0	15,596	15,596	0	0	0
A4033005	BUTLER	NY		06/28/2004		726,819	0	0	0	0	0	0	66,090	66,090	0	0	0
A3100203	CATSKILL	NY		01/30/2004		298,569	0	0	0	0	0	0	28,511	28,511	0	0	0
A4042005	CHEEKTOWAGA	NY		08/26/2004		364,487	0	0	0	0	0	0	32,186	32,186	0	0	0
A6110801	CHEEKTOWAGA	NY		01/30/2007		239,089	0	0	0	0	0	0	12,101	12,101	0	0	0
B4042903	CHEEKTOWAGA	NY		06/20/2014		225,055	0	0	0	0	0	0	17,441	17,441	0	0	0
A4110101	CLARENCE	NY		01/24/2005		301,466	0	0	0	0	0	0	25,316	25,316	0	0	0
A7010907	CLARENCE	NY		03/30/2007		541,892	0	0	0	0	0	0	34,191	34,191	0	0	0
A8022704	CLARENCE	NY		06/19/2008		334,329	0	0	0	0	0	0	18,060	18,060	0	0	0
A5081001	CLAY	NY		12/31/2006		128,905	0	0	0	0	0	0	9,763	9,763	0	0	0
A7021504	COLONIE	NY		04/17/2007		871,437	0	0	0	0	0	0	54,428	54,428	0	0	0
B2060701	COMMACK	NY		08/02/2012		1,537,011	0	0	0	0	0	0	43,279	43,279	0	0	0
A8080701	DEWITT	NY		10/27/2008		490,114	0	0	0	0	0	0	27,253	27,253	0	0	0
A2100221	EAST HAMPTON	NY		12/18/2002		349,390	0	0	0	0	0	0	41,832	41,832	0	0	0
B3070101	EAST MORICHES	NY		09/26/2013		451,669	0	0	0	0	0	0	26,618	26,618	0	0	0
B3012901	EAST SETAUKET	NY		06/24/2013		3,441,086	0	0	0	0	0	0	89,954	89,954	0	0	0
A4011205	FARMINGDALE	NY		03/30/2004		323,962	0	0	0	0	0	0	30,624	30,624	0	0	0
A7120603	GREECE	NY		03/31/2008		578,256	0	0	0	0	0	0	31,962	31,962	0	0	0
A8110403	GREECE	NY		01/20/2009		1,015,650	0	0	0	0	0	0	47,881	47,881	0	0	0
B3111501	GREECE	NY		02/12/2014		751,086	0	0	0	0	0	0	40,670	40,670	0	0	0
B1111402	GREENLAWN	NY		03/20/2012		1,478,319	0	0	0	0	0	0	36,380	36,380	0	0	0
A8072401	HAMBURG	NY		10/01/2008		310,523	0	0	0	0	0	0	9,127	9,127	0	0	0
B2112705	HAMBURG	NY		01/31/2013		389,975	0	0	0	0	0	0	14,226	14,226	0	0	0
B6041101	HASTINGS-ON-HUDSON	NY		07/29/2016		0	0	0	0	0	0	0	286,908	286,908	0	0	0
B5070901	HAWTHORNE	NY		09/24/2015		635,747	0	0	0	0	0	0	20,051	20,051	0	0	0
A4110803	JAMESTOWN	NY		12/31/2006		253,814	0	0	0	0	0	0	17,736	17,736	0	0	0
B0061403	KIRKVILLE	NY		09/08/2010		1,167,095	0	0	0	0	0	0	37,313	37,313	0	0	0
A3021201	LAKE PLACID	NY		06/26/2003		135,649	0	0	0	0	0	0	49,877	49,877	0	0	0
A7022201	LAKE PLACID	NY		05/17/2007		402,669	0	0	0	0	0	0	8,905	8,905	0	0	0
A7010906	LANCASTER	NY		03/30/2007		541,892	0	0	0	0	0	0	34,191	34,191	0	0	0
A9040802	LATHAM	NY		06/24/2009		158,672	0	0	0	0	0	0	8,747	8,747	0	0	0
A8070801	LIVERPOOL	NY		09/17/2008		818,333	0	0	0	0	0	0	49,083	49,083	0	0	0
A6120712	LOCKPORT	NY		02/27/2007		187,355	0	0	0	0	0	0	5,395	5,395	0	0	0
A6120712-1	LOCKPORT	NY		07/28/2016		0	0	0	0	0	0	0	902	902	0	0	0
A8022604	LOCKPORT	NY		07/21/2008		220,538	0	0	0	0	0	0	11,607	11,607	0	0	0
B0061602	MASSAPEQUA	NY		09/23/2010		513,562	0	0	0	0	0	0	24,445	24,445	0	0	0
A6121201	MENDON	NY		03/08/2007		278,695	0	0	0	0	0	0	13,954	13,954	0	0	0
A7121002	MIDDLETOWN	NY		03/06/2008		727,119	0	0	0	0	0	0	40,745	40,745	0	0	0
B2010401	NEW ROCHELLE	NY		03/29/2012		5,881,225	0	0	0	0	0	0	153,743	153,743	0	0	0
A8012101	NEW YORK	NY		04/02/2008		215,497	0	0	0	0	0	0	7,965	7,965	0	0	0
B5042702	NEW YORK	NY		06/22/2015		2,692,826	0	0	0	0	0	0	48,574	48,574	0	0	0
A6120705	NIAGARA FALLS	NY		02/27/2007		147,552	0	0	0	0	0	0	4,255	4,255	0	0	0
A6120705-1	NIAGARA FALLS	NY		07/28/2016		0	0	0	0	0	0	0	29	29	0	0	0
A6120714	NIAGARA FALLS	NY		02/27/2007		90,609	0	0	0	0	0	0	2,610	2,610	0	0	0
A6120714-1	NIAGARA FALLS	NY		07/28/2016		0	0	0	0	0	0	0	29	29	0	0	0
A7041006	NIAGARA FALLS	NY		06/05/2007		769,977	0	0	0	0	0	0	21,456	21,456	0	0	0
A7041006-1	NIAGARA FALLS	NY		07/28/2016		0	0	0	0	0	0	0	240	240	0	0	0
A8051901	NIAGARA FALLS	NY		08/18/2008		302,908	0	0	0	0	0	0	15,656	15,656	0	0	0
B0121701	NIAGARA FALLS	NY		04/28/2011		640,584	0	0	0	0	0	0	43,912	43,912	0	0	0
B2061102	NIAGARA FALLS	NY		09/28/2012		948,905	0	0	0	0	0	0	35,664	35,664	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					
A6120713	NORTH TONAWANDA	NY		02/27/2007		199,251	0	0	0	0	0	0	5,738	5,738	0	0	0
A6120713-1	NORTH TONAWANDA	NY		07/28/2016		0	0	0	0	0	0	0	405	405	0	0	0
A6083004	ORCHARD PARK	NY		12/20/2006		257,449	0	0	0	0	0	0	15,954	15,954	0	0	0
A6120703	ORCHARD PARK	NY		02/27/2007		197,229	0	0	0	0	0	0	5,676	5,676	0	0	0
A6120703-1	ORCHARD PARK	NY		07/28/2016		0	0	0	0	0	0	0	896	896	0	0	0
A7020101	ORCHARD PARK	NY		05/15/2007		404,304	0	0	0	0	0	0	24,638	24,638	0	0	0
A8110402	ORCHARD PARK	NY		01/20/2009		924,649	0	0	0	0	0	0	43,602	43,602	0	0	0
A4033004	PALMYRA	NY		06/28/2004		784,957	0	0	0	0	0	0	71,378	71,378	0	0	0
A8021404	PENFIELD	NY		06/06/2008		238,091	0	0	0	0	0	0	12,863	12,863	0	0	0
A8071502	PENFIELD	NY		10/03/2008		132,718	0	0	0	0	0	0	6,674	6,674	0	0	0
B1101905	PENFIELD	NY		12/22/2011		468,532	0	0	0	0	0	0	31,578	31,578	0	0	0
A6050301	PERINTON	NY		08/30/2006		346,123	0	0	0	0	0	0	22,704	22,704	0	0	0
A6050902	PERINTON	NY		08/17/2006		212,957	0	0	0	0	0	0	13,978	13,978	0	0	0
A6102705	PERINTON	NY		01/16/2007		468,281	0	0	0	0	0	0	29,746	29,746	0	0	0
A7120604	PERINTON	NY		03/31/2008		269,221	0	0	0	0	0	0	14,969	14,969	0	0	0
A9040703	PERINTON	NY		06/16/2009		188,275	0	0	0	0	0	0	8,693	8,693	0	0	0
A6111002	PITTSFORD	NY		01/30/2007		256,312	0	0	0	0	0	0	12,971	12,971	0	0	0
A6111003	PITTSFORD	NY		01/30/2007		112,874	0	0	0	0	0	0	5,708	5,708	0	0	0
A8061207	PLATTSBURGH	NY		08/14/2008		1,275,872	0	0	0	0	0	0	37,153	37,153	0	0	0
A2080702	PORT WASHINGTON	NY		11/14/2002		72,698	0	0	0	0	0	0	35,122	35,122	0	0	0
A2080703	PORT WASHINGTON	NY		11/14/2002		54,345	0	0	0	0	0	0	26,286	26,286	0	0	0
B2031601	PORT WASHINGTON	NY		06/06/2012		576,958	0	0	0	0	0	0	15,257	15,257	0	0	0
A5030701	ROCHESTER	NY		10/31/2005		329,116	0	0	0	0	0	0	59,334	59,334	0	0	0
A6112703	ROCHESTER	NY		02/01/2007		258,405	0	0	0	0	0	0	13,061	13,061	0	0	0
A7020103	ROCHESTER	NY		05/07/2007		707,655	0	0	0	0	0	0	25,054	25,054	0	0	0
A7071001	ROCHESTER	NY		10/01/2007		359,823	0	0	0	0	0	0	16,157	16,157	0	0	0
A8032401	ROCHESTER	NY		05/28/2008		292,466	0	0	0	0	0	0	9,183	9,183	0	0	0
B3020702	ROCHESTER	NY		04/30/2013		405,828	0	0	0	0	0	0	24,200	24,200	0	0	0
A3102105	ROME	NY		01/22/2004		723,391	0	0	0	0	0	0	14,410	14,410	0	0	0
A3102106	ROME	NY		01/22/2004		100,000	0	0	0	0	0	0	1,991	1,991	0	0	0
A4033006	ROME	NY		12/31/2006		477,480	0	0	0	0	0	0	43,407	43,407	0	0	0
A4121603	RONKONKOMA	NY		03/31/2005		151,973	0	0	0	0	0	0	31,753	31,753	0	0	0
A6053107	SALINA	NY		09/20/2006		566,395	0	0	0	0	0	0	17,756	17,756	0	0	0
A6053108	SALINA	NY		09/20/2006		277,249	0	0	0	0	0	0	18,428	18,428	0	0	0
B2112704	SCHENECTADY	NY		02/28/2013		1,289,278	0	0	0	0	0	0	48,339	48,339	0	0	0
A3040404	SLOATSBURG	NY		06/17/2003		163,534	0	0	0	0	0	0	18,516	18,516	0	0	0
B3051610	SOMERS	NY		07/26/2013		405,103	0	0	0	0	0	0	10,526	10,526	0	0	0
A6020204	TONAWANDA	NY		04/07/2006		784,320	0	0	0	0	0	0	55,193	55,193	0	0	0
A6120702	TONAWANDA	NY		02/27/2007		224,690	0	0	0	0	0	0	6,468	6,468	0	0	0
A6120702-1	TONAWANDA	NY		07/28/2016		0	0	0	0	0	0	0	525	525	0	0	0
A6120706	TONAWANDA	NY		02/27/2007		135,879	0	0	0	0	0	0	3,917	3,917	0	0	0
A6120706-1	TONAWANDA	NY		07/28/2016		0	0	0	0	0	0	0	978	978	0	0	0
A7010802	TONAWANDA	NY		03/30/2007		577,995	0	0	0	0	0	0	36,474	36,474	0	0	0
B3112201	TONAWANDA	NY		03/07/2014		212,576	0	0	0	0	0	0	21,306	21,306	0	0	0
B4040301	TONAWANDA	NY		06/27/2014		506,301	0	0	0	0	0	0	17,837	17,837	0	0	0
B2020102	TOWN OF LANCASTER	NY		05/31/2012		1,522,852	0	0	0	0	0	0	85,768	85,768	0	0	0
A5022204	WATERTOWN	NY		06/09/2005		205,588	0	0	0	0	0	0	12,493	12,493	0	0	0
A6110607	WEST SENECA	NY		01/16/2007		222,835	0	0	0	0	0	0	9,600	9,600	0	0	0
A6120708	WEST SENECA	NY		02/27/2007		482,350	0	0	0	0	0	0	10,257	10,257	0	0	0
A3052706	WHEATFIELD	NY		12/31/2006		143,622	0	0	0	0	0	0	49,542	49,542	0	0	0
B3102801	WHEATFIELD	NY		02/14/2014		358,489	0	0	0	0	0	0	11,596	11,596	0	0	0
B6072104	WHITE PLAINS	NY		10/03/2016		0	0	0	0	0	0	0	1,311,103	1,311,103	0	0	0
A6050401	WILLIAMSVILLE	NY		08/24/2006		683,237	0	0	0	0	0	0	44,809	44,809	0	0	0
B4100701	WILLIAMSVILLE	NY		12/16/2014		519,240	0	0	0	0	0	0	17,819	17,819	0	0	0
B4040701	YONKERS	NY		07/10/2014		1,236,030	0	0	0	0	0	0	27,081	27,081	0	0	0
A4111101	AKRON	OH		02/18/2005		300,895	0	0	0	0	0	0	26,256	26,256	0	0	0
B3050702	AKRON	OH		08/07/2013		678,418	0	0	0	0	0	0	24,369	24,369	0	0	0
B3050702-1	AKRON	OH		08/17/2016		0	0	0	0	0	0	0	116,179	116,179	0	0	0
A5033002	ANNA	OH		06/23/2005		248,547	0	0	0	0	0	0	48,245	48,245	0	0	0
A7120708	AVON	OH		02/12/2008		434,052	0	0	0	0	0	0	14,463	14,463	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					
B5071002	AVON	OH		09/29/2015		529,751	0	0	0	0	0	0	16,935	16,935	0	0	0
A4032306	BATAVIA	OH		06/21/2004		199,260	0	0	0	0	0	0	18,522	18,522	0	0	0
B6011401	BATVIA	OH		06/01/2016		0	0	0	0	0	0	0	209,633	209,633	0	0	0
B3022001	BEACHWOOD	OH		05/08/2013		601,956	0	0	0	0	0	0	23,154	23,154	0	0	0
B4062401	BEACHWOOD	OH		09/15/2014		329,871	0	0	0	0	0	0	30,794	30,794	0	0	0
B5092403	BEACHWOOD	OH		12/09/2015		1,500,000	0	0	0	0	0	0	395,608	395,608	0	0	0
B0081012	BEAVERCREEK	OH		11/03/2010		1,511,959	0	0	0	0	0	0	112,421	112,421	0	0	0
A9073112	BEDFORD	OH		10/28/2009		332,618	0	0	0	0	0	0	16,983	16,983	0	0	0
A4020902	BROOK PARK	OH		03/29/2004		413,287	0	0	0	0	0	0	44,096	44,096	0	0	0
A4020903	BROOK PARK	OH		03/29/2004		194,960	0	0	0	0	0	0	20,808	20,808	0	0	0
A6121801	BROOK PARK	OH		03/15/2007		342,405	0	0	0	0	0	0	12,466	12,466	0	0	0
B1112303	BROOKLYN HEIGHTS	OH		01/31/2012		1,000,325	0	0	0	0	0	0	38,354	38,354	0	0	0
A8093005	BRUNSWICK	OH		11/20/2008		595,233	0	0	0	0	0	0	21,448	21,448	0	0	0
A80930053	BRUNSWICK	OH		09/03/2009		259,543	0	0	0	0	0	0	9,354	9,354	0	0	0
A7080601	BRUNSWICK HILLS	OH		10/19/2007		760,598	0	0	0	0	0	0	25,551	25,551	0	0	0
B4011503	CANTON	OH		04/25/2014		1,536,538	0	0	0	0	0	0	113,128	113,128	0	0	0
A4022702	CENTERVILLE	OH		07/16/2004		259,549	0	0	0	0	0	0	65,517	65,517	0	0	0
A2100106	CINCINNATI	OH		12/31/2006		253,075	0	0	0	0	0	0	29,215	29,215	0	0	0
A3011004	CINCINNATI	OH		04/01/2003		447,412	0	0	0	0	0	0	48,861	48,861	0	0	0
A3042401	CINCINNATI	OH		08/19/2003		120,525	0	0	0	0	0	0	41,365	41,365	0	0	0
A4032308	CINCINNATI	OH		12/31/2006		252,693	0	0	0	0	0	0	23,469	23,469	0	0	0
A6070703	CINCINNATI	OH		09/22/2006		142,729	0	0	0	0	0	0	33,858	33,858	0	0	0
A6070704	CINCINNATI	OH		09/26/2006		92,124	0	0	0	0	0	0	30,600	30,600	0	0	0
A7030804	CINCINNATI	OH		05/16/2007		370,041	0	0	0	0	0	0	13,405	13,405	0	0	0
A7031201	CINCINNATI	OH		05/29/2007		514,557	0	0	0	0	0	0	31,359	31,359	0	0	0
A7040301	CINCINNATI	OH		06/20/2007		277,018	0	0	0	0	0	0	16,709	16,709	0	0	0
A7040310	CINCINNATI	OH		08/30/2007		233,693	0	0	0	0	0	0	8,260	8,260	0	0	0
A7040311	CINCINNATI	OH		06/18/2007		221,214	0	0	0	0	0	0	8,048	8,048	0	0	0
A7041701	CINCINNATI	OH		06/28/2007		1,836,914	0	0	0	0	0	0	64,485	64,485	0	0	0
A7080107	CINCINNATI	OH		01/28/2008		289,665	0	0	0	0	0	0	9,275	9,275	0	0	0
A7111201	CINCINNATI	OH		08/22/2008		87,248	0	0	0	0	0	0	29,960	29,960	0	0	0
A9111801	CINCINNATI	OH		01/29/2010		2,161,579	0	0	0	0	0	0	69,032	69,032	0	0	0
B1090703	CINCINNATI	OH		12/13/2011		734,783	0	0	0	0	0	0	18,600	18,600	0	0	0
B2120601	CINCINNATI	OH		02/11/2013		2,995,416	0	0	0	0	0	0	82,679	82,679	0	0	0
B3012102	CINCINNATI	OH		06/24/2013		876,460	0	0	0	0	0	0	32,702	32,702	0	0	0
B3021501	CINCINNATI	OH		07/17/2013		1,041,821	0	0	0	0	0	0	43,203	43,203	0	0	0
B3030501	CINCINNATI	OH		05/20/2013		539,890	0	0	0	0	0	0	32,418	32,418	0	0	0
B4012101	CINCINNATI	OH		04/23/2014		1,730,784	0	0	0	0	0	0	39,950	39,950	0	0	0
B4051602	CINCINNATI	OH		07/10/2014		983,455	0	0	0	0	0	0	33,562	33,562	0	0	0
A7092402	CLEVELAND	OH		12/03/2007		255,361	0	0	0	0	0	0	8,449	8,449	0	0	0
A8072102	CLEVELAND	OH		09/25/2008		255,838	0	0	0	0	0	0	10,288	10,288	0	0	0
A9042401	CLEVELAND	OH		06/29/2009		1,899,060	0	0	0	0	0	0	86,954	86,954	0	0	0
A9073109	CLEVELAND	OH		10/27/2009		656,958	0	0	0	0	0	0	33,530	33,530	0	0	0
A9090201	CLEVELAND	OH		12/30/2009		518,982	0	0	0	0	0	0	27,763	27,763	0	0	0
A9111902	CLEVELAND	OH		01/20/2010		464,520	0	0	0	0	0	0	36,652	36,652	0	0	0
B3041605	CLEVELAND	OH		07/09/2013		922,405	0	0	0	0	0	0	23,225	23,225	0	0	0
B3060302	CLEVELAND	OH		08/20/2013		270,836	0	0	0	0	0	0	9,964	9,964	0	0	0
B3060303	CLEVELAND	OH		08/20/2013		243,935	0	0	0	0	0	0	8,980	8,980	0	0	0
B3071102	CLEVELAND	OH		10/03/2013		185,529	0	0	0	0	0	0	4,303	4,303	0	0	0
B4031703	CLEVELAND	OH		05/15/2014		741,038	0	0	0	0	0	0	17,000	17,000	0	0	0
B5120303	CLEVELAND	OH		02/01/2016		0	0	0	0	0	0	0	1,960,922	1,960,922	0	0	0
B3041707	CLEVELAND HEIGHTS	OH		07/02/2013		306,729	0	0	0	0	0	0	7,974	7,974	0	0	0
A8060503	COLUMBUS	OH		08/14/2008		198,039	0	0	0	0	0	0	6,778	6,778	0	0	0
A9051301	COLUMBUS	OH		07/31/2009		1,588,654	0	0	0	0	0	0	54,216	54,216	0	0	0
B3031803	COLUMBUS	OH		05/30/2013		1,506,263	0	0	0	0	0	0	27,817	27,817	0	0	0
B3032603	COLUMBUS	OH		06/25/2013		585,061	0	0	0	0	0	0	21,321	21,321	0	0	0
B3032603-1	COLUMBUS	OH		10/12/2016		0	0	0	0	0	0	0	226,969	226,969	0	0	0
B3070907	COLUMBUS	OH		10/01/2013		1,050,043	0	0	0	0	0	0	17,033	17,033	0	0	0
B6060302	COLUMBUS	OH		08/31/2016		0	0	0	0	0	0	0	1,927,826	1,927,826	0	0	0
A8090202	CUYAHOGA FALLS	OH		11/17/2008		535,949	0	0	0	0	0	0	19,789	19,789	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					
A7122705	DAYTON	OH		08/01/2008		199,461	0	0	0	0	0	0	6,185	6,185	0	0	0
A8050702	DAYTON	OH		08/01/2008		435,649	0	0	0	0	0	0	29,278	29,278	0	0	0
B1022302	DAYTON	OH		04/28/2011		300,024	0	0	0	0	0	0	21,113	21,113	0	0	0
B5080302	DAYTON	OH		10/30/2015		1,472,123	0	0	0	0	0	0	25,493	25,493	0	0	0
B4102301	DOVER	OH		01/28/2015		3,173,688	0	0	0	0	0	0	58,643	58,643	0	0	0
A7110503	DUBLIN	OH		05/22/2008		409,920	0	0	0	0	0	0	13,179	13,179	0	0	0
B3111101	DUBLIN	OH		02/14/2014		403,218	0	0	0	0	0	0	12,963	12,963	0	0	0
B4091504	DUBLIN	OH		01/30/2015		1,233,712	0	0	0	0	0	0	27,935	27,935	0	0	0
A6103102	EASTLAKE	OH		01/25/2007		1,222,182	0	0	0	0	0	0	66,552	66,552	0	0	0
A5033003	EATON	OH		06/20/2005		812,095	0	0	0	0	0	0	70,566	70,566	0	0	0
B6070101	ELIDA	OH		09/22/2016		0	0	0	0	0	0	0	580,400	580,400	0	0	0
A9073114	ELYRIA	OH		10/28/2009		249,422	0	0	0	0	0	0	12,742	12,742	0	0	0
A7090706	EUCLID	OH		11/14/2007		124,346	0	0	0	0	0	0	14,450	14,450	0	0	0
B3070908	EUCLID	OH		10/02/2013		397,139	0	0	0	0	0	0	9,819	9,819	0	0	0
A7082002	FAIRFIELD	OH		02/29/2008		300,332	0	0	0	0	0	0	9,659	9,659	0	0	0
B1090901	FAIRFIELD	OH		01/27/2012		730,670	0	0	0	0	0	0	48,405	48,405	0	0	0
B4012002	FINDLAY	OH		04/28/2014		607,311	0	0	0	0	0	0	20,366	20,366	0	0	0
A6110703	FOSTORIA	OH		03/15/2007		704,379	0	0	0	0	0	0	96,289	96,289	0	0	0
B6041503	GREEN	OH		06/13/2016		0	0	0	0	0	0	0	419,266	419,266	0	0	0
A4031506	HAMILTON	OH		06/10/2004		219,066	0	0	0	0	0	0	56,881	56,881	0	0	0
A8061201	HARRISON	OH		08/18/2008		773,962	0	0	0	0	0	0	28,813	28,813	0	0	0
B1040701	HUBER HEIGHTS	OH		06/22/2011		1,118,345	0	0	0	0	0	0	48,025	48,025	0	0	0
B2050802	HUDSON	OH		07/24/2012		1,522,414	0	0	0	0	0	0	39,997	39,997	0	0	0
A9073108	KENT	OH		10/27/2009		706,835	0	0	0	0	0	0	36,086	36,086	0	0	0
B4050602	KETTERING	OH		06/27/2014		1,104,606	0	0	0	0	0	0	26,934	26,934	0	0	0
B3121804	LAKEWOOD	OH		07/17/2014		280,670	0	0	0	0	0	0	7,295	7,295	0	0	0
A4032311	LANCASTER	OH		06/18/2004		207,866	0	0	0	0	0	0	19,307	19,307	0	0	0
B3031402	LEBANON	OH		06/27/2013		2,144,159	0	0	0	0	0	0	80,936	80,936	0	0	0
A9073107	LORAIN	OH		10/27/2009		706,835	0	0	0	0	0	0	36,086	36,086	0	0	0
B3061702	LOVELAND	OH		09/03/2013		321,817	0	0	0	0	0	0	11,904	11,904	0	0	0
B2100204	LYNDHURST	OH		12/12/2012		219,268	0	0	0	0	0	0	26,998	26,998	0	0	0
A9042406	MACEDONIA	OH		07/14/2009		258,783	0	0	0	0	0	0	24,482	24,482	0	0	0
A7031202	MANSFIELD	OH		06/05/2007		432,440	0	0	0	0	0	0	26,282	26,282	0	0	0
B2081605	MARION	OH		10/19/2012		426,401	0	0	0	0	0	0	26,860	26,860	0	0	0
B2102307	MARYSVILLE	OH		12/28/2012		1,941,075	0	0	0	0	0	0	75,537	75,537	0	0	0
A8022011	MASON	OH		05/16/2008		430,199	0	0	0	0	0	0	46,629	46,629	0	0	0
B2110903	MAYFIELD HEIGHTS	OH		01/22/2013		825,397	0	0	0	0	0	0	21,545	21,545	0	0	0
A8033102	MEDINA	OH		06/09/2008		1,437,879	0	0	0	0	0	0	74,511	74,511	0	0	0
A80331023	MEDINA	OH		11/07/2008		494,066	0	0	0	0	0	0	25,397	25,397	0	0	0
A6081507	MENTOR	OH		10/24/2006		411,782	0	0	0	0	0	0	15,219	15,219	0	0	0
B6031804	MENTOR	OH		06/16/2016		0	0	0	0	0	0	0	261,310	261,310	0	0	0
B6092601	MIAMISBURG	OH		11/18/2016		0	0	0	0	0	0	0	3,127,850	3,127,850	0	0	0
A6042405	MIDDLEBURG HEIGHTS	OH		12/31/2006		614,618	0	0	0	0	0	0	43,635	43,635	0	0	0
B0022201	MIDDLEBURG HEIGHTS	OH		05/06/2010		1,257,796	0	0	0	0	0	0	31,719	31,719	0	0	0
A7040309	MIDDLETOWN	OH		08/30/2007		264,990	0	0	0	0	0	0	9,366	9,366	0	0	0
A8012103	MIDDLETOWN	OH		03/20/2008		1,715,923	0	0	0	0	0	0	76,452	76,452	0	0	0
B4122908	MILFORD	OH		02/09/2015		907,703	0	0	0	0	0	0	23,806	23,806	0	0	0
A9073110	MILLBURY	OH		10/27/2009		923,040	0	0	0	0	0	0	47,114	47,114	0	0	0
B5102602	MONROE	OH		12/16/2015		1,500,000	0	0	0	0	0	0	387,220	387,220	0	0	0
A5030903	MORROW	OH		08/05/2005		556,942	0	0	0	0	0	0	44,406	44,406	0	0	0
B3122605	NEW CONCORD	OH		04/21/2014		1,084,827	0	0	0	0	0	0	25,036	25,036	0	0	0
A7040307	NORTH OLMSTED	OH		07/02/2007		154,660	0	0	0	0	0	0	16,101	16,101	0	0	0
A7040308	NORTH OLMSTED	OH		07/02/2007		136,680	0	0	0	0	0	0	17,000	17,000	0	0	0
B3081301	NORTH OLMSTED	OH		10/23/2013		352,970	0	0	0	0	0	0	7,406	7,406	0	0	0
B6051901	NORTH OLMSTED	OH		08/12/2016		0	0	0	0	0	0	0	1,020,199	1,020,199	0	0	0
B6050902	NORTHFIELD	OH		09/16/2016		0	0	0	0	0	0	0	648,582	648,582	0	0	0
A9042405	NORWOOD	OH		07/14/2009		258,783	0	0	0	0	0	0	24,482	24,482	0	0	0
A6090508	ONTARIO	OH		11/15/2006		570,733	0	0	0	0	0	0	21,461	21,461	0	0	0
A3053004	PARMA	OH		09/03/2003		230,449	0	0	0	0	0	0	79,475	79,475	0	0	0
A7090704	PARMA	OH		11/14/2007		115,290	0	0	0	0	0	0	13,401	13,401	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				
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
A4051302	PARMA HEIGHTS	OH		08/23/2004		451,903	0	0	0	0	0	0	33,350	33,350	0	0	0
B3032601	PORTSMOUTH	OH		06/25/2013		798,014	0	0	0	0	0	0	29,077	29,077	0	0	0
B3032601-1	PORTSMOUTH	OH		10/12/2016		0	0	0	0	0	0	0	226,969	226,969	0	0	0
B1072201	RAVENNA	OH		09/23/2011		748,733	0	0	0	0	0	0	30,002	30,002	0	0	0
A9073111	RICHMOND HEIGHTS	OH		10/28/2009		415,737	0	0	0	0	0	0	21,227	21,227	0	0	0
A8022104	ROCKY RIVER	OH		05/22/2008		418,132	0	0	0	0	0	0	45,132	45,132	0	0	0
A8071005	SANDUSKY	OH		09/30/2008		276,507	0	0	0	0	0	0	11,185	11,185	0	0	0
A8090504	SHAKER HEIGHTS	OH		11/17/2008		290,603	0	0	0	0	0	0	10,482	10,482	0	0	0
B3040501	SHAKER HEIGHTS	OH		06/13/2013		676,543	0	0	0	0	0	0	17,975	17,975	0	0	0
B6060701	SHARONVILLE	OH		08/09/2016		0	0	0	0	0	0	0	239,220	239,220	0	0	0
A8012803	SIDNEY	OH		04/11/2008		651,470	0	0	0	0	0	0	28,777	28,777	0	0	0
B3060703	SIDNEY	OH		09/11/2013		1,252,030	0	0	0	0	0	0	71,992	71,992	0	0	0
A4012903	SOLON	OH		04/26/2004		587,401	0	0	0	0	0	0	54,232	54,232	0	0	0
B5081202	SOLON	OH		10/28/2015		465,970	0	0	0	0	0	0	10,567	10,567	0	0	0
B5101902	SOLON	OH		02/24/2016		0	0	0	0	0	0	0	880,410	880,410	0	0	0
B6060303	SOLON	OH		08/18/2016		0	0	0	0	0	0	0	478,561	478,561	0	0	0
A6070705	SPRINGDALE	OH		09/22/2006		229,517	0	0	0	0	0	0	54,394	54,394	0	0	0
B3122011	STREETSBORO	OH		03/05/2014		1,332,866	0	0	0	0	0	0	29,934	29,934	0	0	0
A6121902	STRONGSVILLE	OH		03/09/2007		462,654	0	0	0	0	0	0	17,025	17,025	0	0	0
B0030903	STRONGSVILLE	OH		05/27/2010		158,492	0	0	0	0	0	0	20,039	20,039	0	0	0
B1120101	STRONGSVILLE	OH		01/27/2012		893,428	0	0	0	0	0	0	33,786	33,786	0	0	0
A4032310	SUNBURY	OH		06/16/2004		247,641	0	0	0	0	0	0	23,021	23,021	0	0	0
A4041502	TALLMADGE	OH		07/14/2004		909,230	0	0	0	0	0	0	34,358	34,358	0	0	0
A7080707	TIPP CITY	OH		10/26/2007		375,678	0	0	0	0	0	0	21,596	21,596	0	0	0
A3052103	TOLEDO	OH		08/21/2003		157,455	0	0	0	0	0	0	54,310	54,310	0	0	0
A9073101	TOLEDO	OH		10/27/2009		769,168	0	0	0	0	0	0	39,257	39,257	0	0	0
A9073102	TOLEDO	OH		10/27/2009		706,835	0	0	0	0	0	0	36,086	36,086	0	0	0
A9073103	TOLEDO	OH		10/27/2009		540,532	0	0	0	0	0	0	27,588	27,588	0	0	0
A9073104	TOLEDO	OH		10/27/2009		602,852	0	0	0	0	0	0	30,772	30,772	0	0	0
A9073105	TOLEDO	OH		10/27/2009		540,532	0	0	0	0	0	0	27,588	27,588	0	0	0
A9073106	TOLEDO	OH		10/27/2009		436,536	0	0	0	0	0	0	22,287	22,287	0	0	0
B6030801	TOLEDO	OH		05/13/2016		0	0	0	0	0	0	0	159,561	159,561	0	0	0
B6030802	TOLEDO	OH		05/13/2016		0	0	0	0	0	0	0	136,954	136,954	0	0	0
A5012903	TROY	OH		04/28/2005		227,355	0	0	0	0	0	0	18,010	18,010	0	0	0
A8012804	UNIONTOWN	OH		04/11/2008		730,866	0	0	0	0	0	0	32,295	32,295	0	0	0
B2020903	VALLEY VIEW	OH		03/22/2012		414,696	0	0	0	0	0	0	7,798	7,798	0	0	0
A5090902	VERMILLION	OH		12/02/2005		211,203	0	0	0	0	0	0	36,847	36,847	0	0	0
A8040401	WADSWORTH	OH		07/07/2008		433,422	0	0	0	0	0	0	13,555	13,555	0	0	0
B2110709	WALBRIDGE	OH		01/22/2013		1,091,906	0	0	0	0	0	0	67,423	67,423	0	0	0
B2110707	WEST CHESTER	OH		12/28/2012		845,508	0	0	0	0	0	0	52,688	52,688	0	0	0
A7090705	WESTLAKE	OH		12/28/2007		180,299	0	0	0	0	0	0	20,652	20,652	0	0	0
B3022603	YOUNGSTOWN	OH		05/13/2013		937,040	0	0	0	0	0	0	23,130	23,130	0	0	0
B3011804	ADA	OK		03/25/2013		1,073,613	0	0	0	0	0	0	28,734	28,734	0	0	0
B3011803	ALTUS	OK		03/25/2013		749,574	0	0	0	0	0	0	20,062	20,062	0	0	0
A6011103	ARDMORE	OK		04/04/2006		440,928	0	0	0	0	0	0	71,051	71,051	0	0	0
B3060305	BROKEN ARROW	OK		08/30/2013		448,854	0	0	0	0	0	0	26,039	26,039	0	0	0
B3011805	LAWTON	OK		03/25/2013		869,977	0	0	0	0	0	0	23,288	23,288	0	0	0
B2100201	MIDWEST CITY	OK		12/21/2012		1,082,204	0	0	0	0	0	0	39,298	39,298	0	0	0
A7050102	MOORE	OK		07/25/2007		213,493	0	0	0	0	0	0	7,439	7,439	0	0	0
A7092004	MUSKOGEE	OK		12/11/2007		245,419	0	0	0	0	0	0	8,021	8,021	0	0	0
A5090903	OKLAHOMA CITY	OK		12/31/2006		109,033	0	0	0	0	0	0	19,496	19,496	0	0	0
A7052202	OKLAHOMA CITY	OK		07/31/2007		774,487	0	0	0	0	0	0	26,975	26,975	0	0	0
A9070601	OKLAHOMA CITY	OK		08/31/2009		287,187	0	0	0	0	0	0	13,226	13,226	0	0	0
B2062902	OKLAHOMA CITY	OK		09/07/2012		1,453,918	0	0	0	0	0	0	56,528	56,528	0	0	0
B2112104	OKLAHOMA CITY	OK		02/01/2013		306,652	0	0	0	0	0	0	11,903	11,903	0	0	0
A5012911	STILLWATER	OK		04/29/2005		227,355	0	0	0	0	0	0	18,010	18,010	0	0	0
A5072802	TULSA	OK		09/28/2005		207,988	0	0	0	0	0	0	13,624	13,624	0	0	0
A7070502	TULSA	OK		08/30/2007		336,851	0	0	0	0	0	0	11,504	11,504	0	0	0
A7101602	TULSA	OK		01/17/2008		292,966	0	0	0	0	0	0	16,346	16,346	0	0	0
B1012603	TULSA	OK		03/31/2011		1,209,320	0	0	0	0	0	0	48,590	48,590	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												
B1012604	TULSA	OK		03/31/2011		1,122,880	0	0	0	0	0	0	45,134	45,134	0	0	0
B2042603	TULSA	OK		06/26/2012		320,029	0	0	0	0	0	0	18,851	18,851	0	0	0
B2051701	TULSA	OK		08/15/2012		686,347	0	0	0	0	0	0	26,881	26,881	0	0	0
B3020101	TULSA	OK		04/19/2013		516,756	0	0	0	0	0	0	28,711	28,711	0	0	0
B3103005	TULSA	OK		01/31/2014		1,164,592	0	0	0	0	0	0	26,927	26,927	0	0	0
B5121603	TULSA	OK		03/11/2016		0	0	0	0	0	0	0	465,394	465,394	0	0	0
B2061903	YUKON	OK		09/12/2012		826,699	0	0	0	0	0	0	22,800	22,800	0	0	0
A4051401	ALBANY	OR		07/22/2004		970,661	0	0	0	0	0	0	95,150	95,150	0	0	0
A9030503	ALBANY	OR		04/24/2009		1,261,804	0	0	0	0	0	0	30,611	30,611	0	0	0
A9082701	ALOHA	OR		10/15/2009		393,495	0	0	0	0	0	0	32,066	32,066	0	0	0
B3020102	BANDON	OR		04/08/2013		731,837	0	0	0	0	0	0	43,982	43,982	0	0	0
B3121701	BANDON	OR		02/14/2014		762,372	0	0	0	0	0	0	25,607	25,607	0	0	0
B3121701-1	BANDON	OR		02/19/2015		257,416	0	0	0	0	0	0	8,014	8,014	0	0	0
A2093001	BEAVERTON	OR		12/12/2002		365,444	0	0	0	0	0	0	44,357	44,357	0	0	0
A3011702	BEAVERTON	OR		03/28/2003		73,289	0	0	0	0	0	0	2,850	2,850	0	0	0
A3012002	BEAVERTON	OR		03/27/2003		333,494	0	0	0	0	0	0	39,279	39,279	0	0	0
B0032603	BEAVERTON	OR		06/18/2010		642,614	0	0	0	0	0	0	33,445	33,445	0	0	0
B0062502	BEAVERTON	OR		08/13/2010		518,840	0	0	0	0	0	0	26,358	26,358	0	0	0
B1031102	BEAVERTON	OR		04/29/2011		2,076,358	0	0	0	0	0	0	83,440	83,440	0	0	0
B1101201	BEAVERTON	OR		12/21/2011		987,190	0	0	0	0	0	0	40,038	40,038	0	0	0
B4052001	BEAVERTON	OR		07/24/2014		1,609,031	0	0	0	0	0	0	38,360	38,360	0	0	0
B5082002	BEAVERTON	OR		12/01/2015		5,150,000	0	0	0	0	0	0	1,277,281	1,277,281	0	0	0
B5111202	BEAVERTON	OR		01/20/2016		0	0	0	0	0	0	0	274,196	274,196	0	0	0
B6021705	BEAVERTON	OR		04/20/2016		0	0	0	0	0	0	0	167,223	167,223	0	0	0
A3042205	BEND	OR		08/01/2003		279,577	0	0	0	0	0	0	32,077	32,077	0	0	0
A4110108	BEND	OR		01/11/2005		678,166	0	0	0	0	0	0	47,637	47,637	0	0	0
A7072702	BEND	OR		09/27/2007		16,995,211	0	0	0	0	0	0	351,825	351,825	0	0	0
A7072702033	BEND	OR		04/12/2010		2,641,917	0	0	0	0	0	0	36,518	36,518	0	0	0
A8032505	BEND	OR		06/12/2008		220,486	0	0	0	0	0	0	6,950	6,950	0	0	0
B0063001	BEND	OR		09/10/2010		543,258	0	0	0	0	0	0	14,306	14,306	0	0	0
B3031312	BEND	OR		07/10/2013		811,711	0	0	0	0	0	0	20,440	20,440	0	0	0
B3031505	BEND	OR		06/14/2013		1,780,936	0	0	0	0	0	0	69,629	69,629	0	0	0
B3031505-1	BEND	OR		09/26/2014		2,093,003	0	0	0	0	0	0	69,567	69,567	0	0	0
A3020602	CANBY	OR		04/22/2003		355,482	0	0	0	0	0	0	140,449	140,449	0	0	0
A30206023	CANBY	OR		08/10/2007		399,086	0	0	0	0	0	0	40,784	40,784	0	0	0
B5040207	CANNON BEACH	OR		05/29/2015		6,467,063	0	0	0	0	0	0	150,739	150,739	0	0	0
B5040208	CANNON BEACH	OR		05/29/2015		582,035	0	0	0	0	0	0	13,567	13,567	0	0	0
B0041903	CLACKAMAS	OR		06/21/2010		1,537,506	0	0	0	0	0	0	61,659	61,659	0	0	0
B5031703	CLACKAMAS	OR		08/18/2015		4,620,956	0	0	0	0	0	0	107,804	107,804	0	0	0
B0090207	CORVALLIS	OR		11/30/2010		6,591,900	0	0	0	0	0	0	171,042	171,042	0	0	0
B2082703	CORVALLIS	OR		11/09/2012		287,494	0	0	0	0	0	0	35,620	35,620	0	0	0
B6031502	CORVALLIS	OR		05/26/2016		0	0	0	0	0	0	0	330,046	330,046	0	0	0
B3062401	DAMASCUS	OR		09/27/2013		1,944,487	0	0	0	0	0	0	47,596	47,596	0	0	0
B3043006	DURHAM	OR		07/19/2013		973,799	0	0	0	0	0	0	25,711	25,711	0	0	0
B3043006-1	DURHAM	OR		03/24/2016		0	0	0	0	0	0	0	458,958	458,958	0	0	0
A4021201	EUGENE	OR		04/07/2004		285,448	0	0	0	0	0	0	77,649	77,649	0	0	0
A8022108	EUGENE	OR		05/07/2008		1,126,027	0	0	0	0	0	0	38,297	38,297	0	0	0
A80221083	EUGENE	OR		12/10/2009		739,073	0	0	0	0	0	0	22,539	22,539	0	0	0
B1062201	EUGENE	OR		09/29/2011		791,297	0	0	0	0	0	0	20,893	20,893	0	0	0
B3082003	EUGENE	OR		11/01/2013		412,073	0	0	0	0	0	0	10,131	10,131	0	0	0
B3121203	EUGENE	OR		02/20/2014		418,546	0	0	0	0	0	0	9,619	9,619	0	0	0
B4050502	EUGENE	OR		06/26/2014		7,467,271	0	0	0	0	0	0	142,751	142,751	0	0	0
B4050503	EUGENE	OR		06/26/2014		3,317,617	0	0	0	0	0	0	63,422	63,422	0	0	0
B5050102	EUGENE	OR		08/26/2015		425,701	0	0	0	0	0	0	12,117	12,117	0	0	0
B3121202	EUGENE	OR		02/19/2014		575,132	0	0	0	0	0	0	13,219	13,219	0	0	0
B3061801	GLADSTONE	OR		09/13/2013		422,944	0	0	0	0	0	0	24,321	24,321	0	0	0
B3102401	GLADSTONE	OR		12/16/2013		696,064	0	0	0	0	0	0	38,670	38,670	0	0	0
A5062905	GRANTS PASS	OR		09/30/2005		918,295	0	0	0	0	0	0	170,165	170,165	0	0	0
A4071701	GRESHAM	OR		09/29/2004		588,879	0	0	0	0	0	0	43,019	43,019	0	0	0
A4122701	GRESHAM	OR		03/29/2005		125,079	0	0	0	0	0	0	10,316	10,316	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					
A6020102	GRESHAM	OR		04/26/2006		605,128	0	0	0	0	0	0	57,146	57,146	0	0	0
B0052003	GRESHAM	OR		07/26/2010		481,348	0	0	0	0	0	0	20,793	20,793	0	0	0
B2080301	GRESHAM	OR		10/31/2012		345,264	0	0	0	0	0	0	16,465	16,465	0	0	0
B4050501	GRESHAM	OR		07/14/2014		403,617	0	0	0	0	0	0	13,599	13,599	0	0	0
B5092301	GRESHAM	OR		01/06/2016		0	0	0	0	0	0	0	842,832	842,832	0	0	0
B5103001	GRESHAM	OR		01/26/2016		0	0	0	0	0	0	0	1,017,769	1,017,769	0	0	0
B5041507	HAPPY VALLEY	OR		07/27/2015		1,596,944	0	0	0	0	0	0	53,102	53,102	0	0	0
A9040301	HILLSBORO	OR		05/12/2009		4,671,098	0	0	0	0	0	0	468,547	468,547	0	0	0
B4010901	HILLSBORO	OR		03/14/2014		532,209	0	0	0	0	0	0	18,429	18,429	0	0	0
B4091503	HILLSBORO	OR		11/25/2014		541,090	0	0	0	0	0	0	12,823	12,823	0	0	0
B4100101	HILLSBORO	OR		11/25/2014		1,711,221	0	0	0	0	0	0	40,561	40,561	0	0	0
B4101501	HILLSBORO	OR		12/17/2014		857,091	0	0	0	0	0	0	20,543	20,543	0	0	0
B5111201	HILLSBORO	OR		01/20/2016		0	0	0	0	0	0	0	302,019	302,019	0	0	0
B6042801	HILLSBORO	OR		05/31/2016		0	0	0	0	0	0	0	896,511	896,511	0	0	0
B6082203	HILLSBORO	OR		11/29/2016		0	0	0	0	0	0	0	3,993,000	3,993,000	0	0	0
B3122601	HOOD RIVER	OR		04/04/2014		1,526,149	0	0	0	0	0	0	34,641	34,641	0	0	0
B6080901	HOOD RIVER	OR		10/26/2016		0	0	0	0	0	0	0	639,694	639,694	0	0	0
A7073003	HUBBARD	OR		09/05/2007		412,130	0	0	0	0	0	0	13,124	13,124	0	0	0
A7041603	INDEPENDENCE	OR		07/10/2007		308,867	0	0	0	0	0	0	11,132	11,132	0	0	0
B3103009	INDEPENDENCE	OR		01/31/2014		172,224	0	0	0	0	0	0	6,121	6,121	0	0	0
A5062904	KLAMATH FALLS	OR		09/30/2005		756,653	0	0	0	0	0	0	139,480	139,480	0	0	0
B3081306	KLAMATH FALLS	OR		11/18/2013		1,049,407	0	0	0	0	0	0	36,006	36,006	0	0	0
B6021002	KLAMATH FALLS	OR		04/01/2016		0	0	0	0	0	0	0	273,075	273,075	0	0	0
A2090501	LAKE OSWEGO	OR		11/18/2002		495,090	0	0	0	0	0	0	57,301	57,301	0	0	0
A2090502	LAKE OSWEGO	OR		12/02/2002		88,867	0	0	0	0	0	0	10,284	10,284	0	0	0
A7030801	LAKE OSWEGO	OR		04/12/2007		301,894	0	0	0	0	0	0	39,780	39,780	0	0	0
A7040505	LAKE OSWEGO	OR		05/01/2007		250,677	0	0	0	0	0	0	32,400	32,400	0	0	0
B0022203	LAKE OSWEGO	OR		04/22/2010		918,433	0	0	0	0	0	0	37,155	37,155	0	0	0
B1071101	LAKE OSWEGO	OR		10/07/2011		2,520,364	0	0	0	0	0	0	40,224	40,224	0	0	0
B2052908	LAKE OSWEGO	OR		09/11/2012		1,496,127	0	0	0	0	0	0	29,409	29,409	0	0	0
B4051903	LAKE OSWEGO	OR		07/21/2014		312,550	0	0	0	0	0	0	6,965	6,965	0	0	0
B4120507	LAKE OSWEGO	OR		01/30/2015		400,495	0	0	0	0	0	0	9,385	9,385	0	0	0
B3022708	LEBANON	OR		04/30/2013		572,077	0	0	0	0	0	0	14,667	14,667	0	0	0
B6091503	LINCOLN CITY	OR		11/03/2016		0	0	0	0	0	0	0	1,464,100	1,464,100	0	0	0
B2040904	MCMINNVILLE	OR		06/29/2012		712,397	0	0	0	0	0	0	18,835	18,835	0	0	0
B3102904	MCMINNVILLE	OR		12/18/2013		444,652	0	0	0	0	0	0	10,870	10,870	0	0	0
B6011203	MCMINNVILLE	OR		04/05/2016		0	0	0	0	0	0	0	2,040,518	2,040,518	0	0	0
B2070301	MEDFORD	OR		09/10/2012		672,273	0	0	0	0	0	0	25,263	25,263	0	0	0
B5030503	MEDFORD	OR		06/01/2015		1,444,954	0	0	0	0	0	0	34,672	34,672	0	0	0
B5050801	MEDFORD	OR		07/23/2015		1,707,488	0	0	0	0	0	0	38,680	38,680	0	0	0
17434	MILWAUKIE	OR		02/04/1994		26,465	0	0	0	0	0	0	2,779	2,779	0	0	0
B1042703	MILWAUKIE	OR		07/08/2011		267,705	0	0	0	0	0	0	10,405	10,405	0	0	0
B3120902	MILWAUKIE	OR		02/28/2014		442,699	0	0	0	0	0	0	10,008	10,008	0	0	0
B1030703	NEWBERG	OR		05/24/2011		1,102,805	0	0	0	0	0	0	26,210	26,210	0	0	0
15882	NORTH BEND	OR		10/21/1988		105,451	0	0	0	0	0	0	31,012	31,012	0	0	0
A9022708	OREGON CITY	OR		04/30/2009		1,567,516	0	0	0	0	0	0	71,130	71,130	0	0	0
A9120801	OREGON CITY	OR		02/24/2010		316,457	0	0	0	0	0	0	16,345	16,345	0	0	0
A6110702	PENDLETON	OR		03/01/2007		1,228,696	0	0	0	0	0	0	42,740	42,740	0	0	0
A8061306	PENDLETON	OR		08/28/2008		114,358	0	0	0	0	0	0	3,337	3,337	0	0	0
A8061307	PENDLETON	OR		08/28/2008		347,558	0	0	0	0	0	0	10,122	10,122	0	0	0
B3053105	PENDLETON	OR		08/09/2013		974,870	0	0	0	0	0	0	36,731	36,731	0	0	0
B3053105-1	PENDLETON	OR		09/05/2014		382,556	0	0	0	0	0	0	13,908	13,908	0	0	0
A1111601	PORTLAND	OR		02/07/2002		7,671	0	0	0	0	0	0	6,116	6,116	0	0	0
A2011503	PORTLAND	OR		04/01/2002		12,779	0	0	0	0	0	0	5,200	5,200	0	0	0
A2012102	PORTLAND	OR		04/16/2002		1,384,491	0	0	0	0	0	0	94,072	94,072	0	0	0
A3012101	PORTLAND	OR		04/01/2003		38,193	0	0	0	0	0	0	16,291	16,291	0	0	0
A3031201	PORTLAND	OR		05/16/2003		1,694,393	0	0	0	0	0	0	149,640	149,640	0	0	0
A3070802	PORTLAND	OR		12/31/2006		216,150	0	0	0	0	0	0	72,054	72,054	0	0	0
A3081202	PORTLAND	OR		10/28/2003		315,941	0	0	0	0	0	0	101,809	101,809	0	0	0
A3091902	PORTLAND	OR		12/05/2003		220,650	0	0	0	0	0	0	66,793	66,793	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					
A3091903	PORTLAND	OR		12/05/2003		74,737	0	0	0	0	0	0	22,593	22,593	0	0	0
A3112602	PORTLAND	OR		12/31/2006		160,282	0	0	0	0	0	0	47,217	47,217	0	0	0
A4072204	PORTLAND	OR		09/22/2004		146,807	0	0	0	0	0	0	35,041	35,041	0	0	0
A5013101	PORTLAND	OR		04/05/2005		97,437	0	0	0	0	0	0	19,910	19,910	0	0	0
A5051701	PORTLAND	OR		07/28/2005		142,479	0	0	0	0	0	0	49,147	49,147	0	0	0
A6120402	PORTLAND	OR		02/14/2007		498,610	0	0	0	0	0	0	32,353	32,353	0	0	0
A7033003	PORTLAND	OR		06/07/2007		730,665	0	0	0	0	0	0	25,073	25,073	0	0	0
A70330033	PORTLAND	OR		08/28/2008		239,204	0	0	0	0	0	0	7,927	7,927	0	0	0
A7090701	PORTLAND	OR		11/30/2007		695,621	0	0	0	0	0	0	23,846	23,846	0	0	0
A7110103	PORTLAND	OR		01/14/2008		404,604	0	0	0	0	0	0	8,936	8,936	0	0	0
A7111502	PORTLAND	OR		07/01/2008		537,159	0	0	0	0	0	0	10,938	10,938	0	0	0
A7112904	PORTLAND	OR		02/06/2008		936,215	0	0	0	0	0	0	31,190	31,190	0	0	0
A7112910	PORTLAND	OR		02/06/2008		1,063,883	0	0	0	0	0	0	35,442	35,442	0	0	0
A8031403	PORTLAND	OR		06/11/2008		327,062	0	0	0	0	0	0	12,644	12,644	0	0	0
A8032802	PORTLAND	OR		06/18/2008		200,177	0	0	0	0	0	0	6,513	6,513	0	0	0
A8041101	PORTLAND	OR		07/07/2008		855,643	0	0	0	0	0	0	28,092	28,092	0	0	0
A8041701	PORTLAND	OR		06/23/2008		860,149	0	0	0	0	0	0	27,775	27,775	0	0	0
A8080603	PORTLAND	OR		09/24/2008		1,496,461	0	0	0	0	0	0	39,053	39,053	0	0	0
A8110404	PORTLAND	OR		12/30/2008		631,291	0	0	0	0	0	0	22,751	22,751	0	0	0
A9011601	PORTLAND	OR		03/30/2009		439,138	0	0	0	0	0	0	16,090	16,090	0	0	0
A9030501	PORTLAND	OR		06/29/2009		2,017,745	0	0	0	0	0	0	91,492	91,492	0	0	0
B0020501	PORTLAND	OR		03/29/2010		184,593	0	0	0	0	0	0	7,032	7,032	0	0	0
B0020504	PORTLAND	OR		03/30/2010		300,284	0	0	0	0	0	0	12,501	12,501	0	0	0
B0081701	PORTLAND	OR		11/12/2010		819,601	0	0	0	0	0	0	20,076	20,076	0	0	0
B0102101	PORTLAND	OR		01/28/2011		2,620,019	0	0	0	0	0	0	135,078	135,078	0	0	0
B0120601	PORTLAND	OR		01/26/2011		1,483,940	0	0	0	0	0	0	36,864	36,864	0	0	0
B0120601-1	PORTLAND	OR		04/19/2016		0	0	0	0	0	0	0	149,809	149,809	0	0	0
B1011101	PORTLAND	OR		03/10/2011		391,541	0	0	0	0	0	0	14,746	14,746	0	0	0
B1061304	PORTLAND	OR		08/25/2011		778,001	0	0	0	0	0	0	20,676	20,676	0	0	0
B1062107	PORTLAND	OR		08/23/2011		2,386,077	0	0	0	0	0	0	62,491	62,491	0	0	0
B1062107-1	PORTLAND	OR		02/27/2015		2,207,500	0	0	0	0	0	0	65,875	65,875	0	0	0
B1091403	PORTLAND	OR		11/28/2011		596,281	0	0	0	0	0	0	23,169	23,169	0	0	0
B1112202	PORTLAND	OR		01/27/2012		1,168,424	0	0	0	0	0	0	31,413	31,413	0	0	0
B1112801	PORTLAND	OR		02/01/2012		601,865	0	0	0	0	0	0	22,832	22,832	0	0	0
B1121601	PORTLAND	OR		02/24/2012		461,237	0	0	0	0	0	0	10,758	10,758	0	0	0
B2032903	PORTLAND	OR		06/28/2012		470,499	0	0	0	0	0	0	12,824	12,824	0	0	0
B2040902	PORTLAND	OR		06/29/2012		943,588	0	0	0	0	0	0	24,942	24,942	0	0	0
B2040903	PORTLAND	OR		06/29/2012		367,997	0	0	0	0	0	0	9,728	9,728	0	0	0
B2040905	PORTLAND	OR		06/29/2012		582,661	0	0	0	0	0	0	15,403	15,403	0	0	0
B2050902	PORTLAND	OR		07/16/2012		662,779	0	0	0	0	0	0	17,148	17,148	0	0	0
B2071601	PORTLAND	OR		10/04/2012		822,330	0	0	0	0	0	0	21,865	21,865	0	0	0
B2073003	PORTLAND	OR		10/04/2012		365,484	0	0	0	0	0	0	9,716	9,716	0	0	0
B2081601	PORTLAND	OR		11/27/2012		1,024,637	0	0	0	0	0	0	26,657	26,657	0	0	0
B2091301	PORTLAND	OR		11/28/2012		514,761	0	0	0	0	0	0	19,812	19,812	0	0	0
B2100208	PORTLAND	OR		12/31/2012		1,703,801	0	0	0	0	0	0	44,053	44,053	0	0	0
B2120603	PORTLAND	OR		03/21/2013		820,842	0	0	0	0	0	0	49,782	49,782	0	0	0
B3012505	PORTLAND	OR		03/28/2013		1,987,977	0	0	0	0	0	0	53,717	53,717	0	0	0
B3022803	PORTLAND	OR		05/06/2013		456,639	0	0	0	0	0	0	17,565	17,565	0	0	0
B3031502	PORTLAND	OR		05/28/2013		418,795	0	0	0	0	0	0	10,847	10,847	0	0	0
B3032705	PORTLAND	OR		06/20/2013		1,657,394	0	0	0	0	0	0	43,324	43,324	0	0	0
B3032706	PORTLAND	OR		06/20/2013		486,619	0	0	0	0	0	0	12,720	12,720	0	0	0
B3041205	PORTLAND	OR		07/11/2013		387,395	0	0	0	0	0	0	9,761	9,761	0	0	0
B3083005	PORTLAND	OR		11/20/2013		528,838	0	0	0	0	0	0	17,487	17,487	0	0	0
B3092302	PORTLAND	OR		03/14/2014		1,814,950	0	0	0	0	0	0	29,846	29,846	0	0	0
B3101801	PORTLAND	OR		01/02/2014		335,145	0	0	0	0	0	0	5,348	5,348	0	0	0
B4011005	PORTLAND	OR		03/19/2014		1,331,188	0	0	0	0	0	0	30,911	30,911	0	0	0
B4051902	PORTLAND	OR		07/21/2014		307,587	0	0	0	0	0	0	6,856	6,856	0	0	0
B4060201	PORTLAND	OR		06/23/2014		3,533,052	0	0	0	0	0	0	183,372	183,372	0	0	0
B4082903	PORTLAND	OR		10/30/2014		501,069	0	0	0	0	0	0	8,639	8,639	0	0	0
B4102402	PORTLAND	OR		12/19/2014		1,317,977	0	0	0	0	0	0	67,383	67,383	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
B4120201	PORTLAND	OR		02/12/2015		289,315	0	0	0	0	0	0	9,301	9,301	0	0	0
B4120908	PORTLAND	OR		02/20/2015		399,904	0	0	0	0	0	0	9,808	9,808	0	0	0
B5011309	PORTLAND	OR		04/30/2015		2,108,157	0	0	0	0	0	0	49,413	49,413	0	0	0
B5011503	PORTLAND	OR		03/17/2015		438,080	0	0	0	0	0	0	10,153	10,153	0	0	0
B5012603	PORTLAND	OR		06/02/2015		580,549	0	0	0	0	0	0	14,667	14,667	0	0	0
B5012802	PORTLAND	OR		03/20/2015		677,153	0	0	0	0	0	0	22,498	22,498	0	0	0
B5012804	PORTLAND	OR		04/24/2015		524,121	0	0	0	0	0	0	17,533	17,533	0	0	0
B5020502	PORTLAND	OR		04/15/2015		1,579,176	0	0	0	0	0	0	40,306	40,306	0	0	0
B5022302	PORTLAND	OR		06/01/2015		4,540,062	0	0	0	0	0	0	80,160	80,160	0	0	0
B5031101	PORTLAND	OR		05/29/2015		1,527,831	0	0	0	0	0	0	36,862	36,862	0	0	0
B5031202	PORTLAND	OR		06/05/2015		384,466	0	0	0	0	0	0	9,229	9,229	0	0	0
B5041602	PORTLAND	OR		07/01/2015		3,147,603	0	0	0	0	0	0	106,069	106,069	0	0	0
B5050702	PORTLAND	OR		08/28/2015		2,028,686	0	0	0	0	0	0	46,510	46,510	0	0	0
B5070101	PORTLAND	OR		08/31/2015		608,727	0	0	0	0	0	0	13,476	13,476	0	0	0
B5110201	PORTLAND	OR		02/29/2016		0	0	0	0	0	0	0	1,995,595	1,995,595	0	0	0
B5111203	PORTLAND	OR		01/20/2016		0	0	0	0	0	0	0	289,721	289,721	0	0	0
B5111205	PORTLAND	OR		01/20/2016		0	0	0	0	0	0	0	2,973,369	2,973,369	0	0	0
B6012602	PORTLAND	OR		03/17/2016		0	0	0	0	0	0	0	2,845,971	2,845,971	0	0	0
B6022401	PORTLAND	OR		04/25/2016		0	0	0	0	0	0	0	2,634,812	2,634,812	0	0	0
B6031402	PORTLAND	OR		05/16/2016		0	0	0	0	0	0	0	2,126,243	2,126,243	0	0	0
B6041105	PORTLAND	OR		06/20/2016		0	0	0	0	0	0	0	497,706	497,706	0	0	0
B6042902	PORTLAND	OR		07/08/2016		0	0	0	0	0	0	0	94,319	94,319	0	0	0
B6050501	PORTLAND	OR		07/07/2016		0	0	0	0	0	0	0	615,455	615,455	0	0	0
B6051103	PORTLAND	OR		07/08/2016		0	0	0	0	0	0	0	5,805,010	5,805,010	0	0	0
B6062301	PORTLAND	OR		10/06/2016		0	0	0	0	0	0	0	1,806,718	1,806,718	0	0	0
A3101303	REDMOND	OR		12/03/2003		334,346	0	0	0	0	0	0	16,492	16,492	0	0	0
A7102001	REDMOND	OR		11/02/2007		6,650,000	0	0	0	0	0	0	12,538	12,538	0	0	0
B2121208	REDMOND	OR		02/20/2013		602,436	0	0	0	0	0	0	15,393	15,393	0	0	0
B3012506	REDMOND	OR		04/26/2013		823,264	0	0	0	0	0	0	32,250	32,250	0	0	0
B5082001	REEDSPORT	OR		11/12/2015		1,140,000	0	0	0	0	0	0	24,373	24,373	0	0	0
B3090401	ROSEBURG	OR		11/13/2013		839,520	0	0	0	0	0	0	31,277	31,277	0	0	0
A6011603	SALEM	OR		03/15/2006		692,368	0	0	0	0	0	0	42,258	42,258	0	0	0
A60116033	SALEM	OR		04/12/2011		247,329	0	0	0	0	0	0	14,857	14,857	0	0	0
A7092003	SALEM	OR		12/05/2007		297,942	0	0	0	0	0	0	9,853	9,853	0	0	0
A9010801	SALEM	OR		04/09/2009		761,188	0	0	0	0	0	0	67,785	67,785	0	0	0
B0022503	SALEM	OR		05/28/2010		1,181,505	0	0	0	0	0	0	61,379	61,379	0	0	0
B0032601	SALEM	OR		06/21/2010		382,782	0	0	0	0	0	0	29,070	29,070	0	0	0
B0061001	SALEM	OR		10/12/2010		1,268,373	0	0	0	0	0	0	229,837	229,837	0	0	0
B1013103	SALEM	OR		03/28/2011		1,584,603	0	0	0	0	0	0	41,720	41,720	0	0	0
B3030113	SALEM	OR		06/12/2013		469,485	0	0	0	0	0	0	11,892	11,892	0	0	0
B5032702	SALEM	OR		05/28/2015		1,002,190	0	0	0	0	0	0	23,766	23,766	0	0	0
B5070602	SALEM	OR		09/22/2015		247,648	0	0	0	0	0	0	5,263	5,263	0	0	0
B5030502	SEASIDE	OR		06/01/2015		1,204,661	0	0	0	0	0	0	28,909	28,909	0	0	0
A5032102	SHERWOOD	OR		06/06/2005		2,027,356	0	0	0	0	0	0	103,559	103,559	0	0	0
A5032102-1	SHERWOOD	OR		07/07/2015		619,937	0	0	0	0	0	0	31,084	31,084	0	0	0
B4041501-1	SHERWOOD	OR		11/17/2016		0	0	0	0	0	0	0	980,000	980,000	0	0	0
B4092301	SHERWOOD	OR		12/01/2014		433,124	0	0	0	0	0	0	9,206	9,206	0	0	0
B5021001	SHERWOOD	OR		04/22/2015		921,557	0	0	0	0	0	0	22,893	22,893	0	0	0
B6061303	SHERWOOD	OR		07/27/2016		0	0	0	0	0	0	0	3,710,668	3,710,668	0	0	0
A8042804	SISTERS	OR		07/08/2008		237,198	0	0	0	0	0	0	9,216	9,216	0	0	0
B2081001	SPRINGFIELD	OR		10/01/2012		715,984	0	0	0	0	0	0	19,034	19,034	0	0	0
A7060101	THE DALLES	OR		08/10/2007		288,163	0	0	0	0	0	0	16,902	16,902	0	0	0
B1120702	THE DALLES	OR		02/16/2012		638,984	0	0	0	0	0	0	25,057	25,057	0	0	0
B3030111	THE DALLES	OR		05/09/2013		76,376	0	0	0	0	0	0	2,803	2,803	0	0	0
B5031303	THE DALLES	OR		05/29/2015		4,786,594	0	0	0	0	0	0	109,650	109,650	0	0	0
B6042901	THE DALLES	OR		07/29/2016		0	0	0	0	0	0	0	1,638,614	1,638,614	0	0	0
B3103102	TIGARD	OR		12/17/2013		1,685,797	0	0	0	0	0	0	42,552	42,552	0	0	0
B5090102	TIGARD	OR		10/30/2015		506,985	0	0	0	0	0	0	24,176	24,176	0	0	0
17340	TROUTDALE	OR		11/09/1993		21,070	0	0	0	0	0	0	2,218	2,218	0	0	0
B0063002	TROUTDALE	OR		09/14/2010		212,662	0	0	0	0	0	0	5,160	5,160	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				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					
978120	TUALATIN	OR		01/16/1998		22,561	0	0	0	0	0	0	2,824	2,824	0	0	0
A2091201	TUALATIN	OR		07/30/2003		1,016,972	0	0	0	0	0	0	368,342	368,342	0	0	0
A4030309	TUALATIN	OR		04/22/2004		472,362	0	0	0	0	0	0	129,225	129,225	0	0	0
A6110601	TUALATIN	OR		01/26/2007		329,150	0	0	0	0	0	0	12,045	12,045	0	0	0
A7090603	TUALATIN	OR		11/19/2007		846,611	0	0	0	0	0	0	28,549	28,549	0	0	0
A7092103	TUALATIN	OR		12/14/2007		1,605,560	0	0	0	0	0	0	33,781	33,781	0	0	0
A8012905	TUALATIN	OR		04/24/2008		759,323	0	0	0	0	0	0	26,328	26,328	0	0	0
B0020505	TUALATIN	OR		03/30/2010		759,543	0	0	0	0	0	0	40,372	40,372	0	0	0
B0070101	TUALATIN	OR		06/12/2013		5,144,337	0	0	0	0	0	0	110,798	110,798	0	0	0
B4033102	TUALATIN	OR		06/13/2014		1,366,047	0	0	0	0	0	0	31,151	31,151	0	0	0
B5021801	TUALATIN	OR		06/05/2015		1,258,681	0	0	0	0	0	0	40,471	40,471	0	0	0
B5090103	TUALATIN	OR		10/30/2015		191,072	0	0	0	0	0	0	24,284	24,284	0	0	0
B6081602	TUALATIN	OR		10/03/2016		0	0	0	0	0	0	0	982,020	982,020	0	0	0
B2121801	WARRENTON	OR		02/22/2013		371,675	0	0	0	0	0	0	9,060	9,060	0	0	0
B6062002	WARRENTON	OR		08/17/2016		0	0	0	0	0	0	0	2,384,223	2,384,223	0	0	0
A2091601	WEST LINN	OR		12/31/2006		50,193	0	0	0	0	0	0	24,270	24,270	0	0	0
A7011206	WEST LINN	OR		03/23/2007		981,152	0	0	0	0	0	0	23,408	23,408	0	0	0
A7080912	WEST LINN	OR		10/12/2007		3,264,758	0	0	0	0	0	0	78,041	78,041	0	0	0
A8033001	WEST LINN	OR		06/19/2008		241,263	0	0	0	0	0	0	7,792	7,792	0	0	0
B1111801	WILSONVILLE	OR		01/12/2012		1,703,753	0	0	0	0	0	0	68,774	68,774	0	0	0
B3062603	WILSONVILLE	OR		09/27/2013		527,887	0	0	0	0	0	0	12,714	12,714	0	0	0
B5031103	WILSONVILLE	OR		05/29/2015		689,653	0	0	0	0	0	0	61,249	61,249	0	0	0
A3120304	WOOD VILLAGE	OR		03/10/2004		907,051	0	0	0	0	0	0	30,253	30,253	0	0	0
A31203043	WOOD VILLAGE	OR		05/22/2008		494,326	0	0	0	0	0	0	18,275	18,275	0	0	0
A8040701	WOOD VILLAGE	OR		05/22/2008		362,615	0	0	0	0	0	0	13,401	13,401	0	0	0
B3062508	WOODBURN	OR		09/23/2013		609,013	0	0	0	0	0	0	14,673	14,673	0	0	0
B3062101	ASTON	PA		10/24/2013		1,395,064	0	0	0	0	0	0	50,008	50,008	0	0	0
B6030101	BERWYN	PA		05/13/2016		0	0	0	0	0	0	0	1,047,102	1,047,102	0	0	0
B1061601	BOOTHWYN	PA		08/25/2011		431,480	0	0	0	0	0	0	66,022	66,022	0	0	0
A4020204	BRADFORD	PA		04/02/2004		500,146	0	0	0	0	0	0	24,823	24,823	0	0	0
B2110708	CAMP HILL	PA		02/26/2013		889,107	0	0	0	0	0	0	54,403	54,403	0	0	0
A7080304	CLIFTON HEIGHTS	PA		10/16/2007		212,720	0	0	0	0	0	0	107,502	107,502	0	0	0
B3010406	ELWYN	PA		06/27/2013		1,061,902	0	0	0	0	0	0	62,197	62,197	0	0	0
A8022105	ERIE	PA		05/22/2008		279,767	0	0	0	0	0	0	30,201	30,201	0	0	0
A7032703	EXPORT	PA		06/19/2007		369,334	0	0	0	0	0	0	22,283	22,283	0	0	0
B2110706	GIBSONIA	PA		12/28/2012		1,133,482	0	0	0	0	0	0	70,629	70,629	0	0	0
A1112901	KING OF PRUSSIA	PA		01/28/2002		962,090	0	0	0	0	0	0	95,071	95,071	0	0	0
A3052002	LANCASTER	PA		12/31/2006		346,484	0	0	0	0	0	0	19,940	19,940	0	0	0
A3102001	LANCASTER	PA		12/29/2003		1,107,983	0	0	0	0	0	0	109,715	109,715	0	0	0
A8031010	LIMERICK	PA		08/22/2008		255,388	0	0	0	0	0	0	7,840	7,840	0	0	0
W5062901	MIDDLETOWN	PA		10/23/2015		10,700,000	0	0	0	0	0	0	9,213	9,213	0	0	0
B6082303	MIDDLETOWN BOROUGH	PA		11/29/2016		0	0	0	0	0	0	0	3,597,088	3,597,088	0	0	0
A7080105	MURRYSVILLE	PA		10/19/2007		718,188	0	0	0	0	0	0	23,840	23,840	0	0	0
A7030601	NEW CASTLE	PA		05/31/2007		503,427	0	0	0	0	0	0	24,770	24,770	0	0	0
B0061402	NEW HOPE	PA		10/01/2010		1,172,798	0	0	0	0	0	0	29,372	29,372	0	0	0
A8071501	NEWTOWN SQUARE	PA		10/23/2008		1,106,472	0	0	0	0	0	0	40,319	40,319	0	0	0
B5111302	NEWTOWN SQUARE	PA		02/09/2016		0	0	0	0	0	0	0	3,935,084	3,935,084	0	0	0
A3021101	OAKS	PA		05/15/2003		1,446,538	0	0	0	0	0	0	78,235	78,235	0	0	0
A3050903	PHILADELPHIA	PA		08/27/2003		1,947,552	0	0	0	0	0	0	151,632	151,632	0	0	0
A3050904	PHILADELPHIA	PA		08/27/2003		2,294,970	0	0	0	0	0	0	178,645	178,645	0	0	0
B3031904	PHILADELPHIA	PA		05/23/2013		1,598,602	0	0	0	0	0	0	158,765	158,765	0	0	0
A6040701	PHOENIXVILLE	PA		12/31/2006		156,776	0	0	0	0	0	0	23,738	23,738	0	0	0
A7120605	PHOENIXVILLE	PA		02/26/2008		422,615	0	0	0	0	0	0	14,253	14,253	0	0	0
A6021302	PITTSBURGH	PA		12/31/2006		121,212	0	0	0	0	0	0	19,142	19,142	0	0	0
A6100501	PITTSBURGH	PA		01/18/2007		411,437	0	0	0	0	0	0	15,057	15,057	0	0	0
A8021401	PITTSBURGH	PA		04/14/2008		82,435	0	0	0	0	0	0	33,966	33,966	0	0	0
A8022805	PITTSBURGH	PA		06/30/2008		191,843	0	0	0	0	0	0	8,178	8,178	0	0	0
B1063015	PITTSBURGH	PA		09/21/2011		1,407,187	0	0	0	0	0	0	35,226	35,226	0	0	0
B6072201	PITTSBURGH	PA		09/01/2016		0	0	0	0	0	0	0	2,160,526	2,160,526	0	0	0
A7050903	PLYMOUTH MEETING	PA		07/06/2007		391,413	0	0	0	0	0	0	13,636	13,636	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					
B2010902	PROSPECT PARK	PA		04/27/2012		1,242,750	0	0	0	0	0	0	81,064	81,064	0	0	0
A3072902	RADNOR TOWNSHIP	PA		11/17/2003		390,562	0	0	0	0	0	0	38,317	38,317	0	0	0
B4060402	ROCHESTER BOROUGH	PA		10/14/2014		1,136,001	0	0	0	0	0	0	25,732	25,732	0	0	0
A5041801	SCRANTON	PA		07/08/2005		573,805	0	0	0	0	0	0	110,111	110,111	0	0	0
B6061401	SCRANTON	PA		08/08/2016		0	0	0	0	0	0	0	1,819,749	1,819,749	0	0	0
A5080202	SHARON HILL	PA		09/28/2005		360,475	0	0	0	0	0	0	14,496	14,496	0	0	0
B5042401	SHIPPENSBURG	PA		08/20/2015		2,376,721	0	0	0	0	0	0	39,791	39,791	0	0	0
A2072502	SOMERSET	PA		12/31/2006		526,378	0	0	0	0	0	0	32,661	32,661	0	0	0
B3010405	WEST CHESTER	PA		05/23/2013		1,056,836	0	0	0	0	0	0	62,457	62,457	0	0	0
B4102707	WEST CHESTER	PA		02/11/2015		535,026	0	0	0	0	0	0	27,670	27,670	0	0	0
B6061502	WEST CHESTER	PA		08/01/2016		0	0	0	0	0	0	0	760,672	760,672	0	0	0
B2091402	YORK	PA		11/01/2012		2,825,001	0	0	0	0	0	0	78,626	78,626	0	0	0
B6010403	JOHNSTON	RI		04/01/2016		0	0	0	0	0	0	0	443,542	443,542	0	0	0
B5120301	MIDDLETOWN	RI		02/24/2016		0	0	0	0	0	0	0	1,347,796	1,347,796	0	0	0
B3061202	AIKEN	SC		09/12/2013		1,619,906	0	0	0	0	0	0	40,948	40,948	0	0	0
A8043001	BLUFFTON	SC		07/10/2008		277,051	0	0	0	0	0	0	8,551	8,551	0	0	0
A4110402	CHARLESTON	SC		01/27/2005		94,921	0	0	0	0	0	0	20,694	20,694	0	0	0
A7091603	CHARLESTON	SC		11/30/2007		460,296	0	0	0	0	0	0	26,002	26,002	0	0	0
A7091605	CHARLESTON	SC		11/30/2007		365,909	0	0	0	0	0	0	20,663	20,663	0	0	0
A7091607	CHARLESTON	SC		11/30/2007		416,164	0	0	0	0	0	0	23,502	23,502	0	0	0
A7091611	CHARLESTON	SC		11/30/2007		410,041	0	0	0	0	0	0	23,163	23,163	0	0	0
A7091614	CHARLESTON	SC		11/30/2007		315,240	0	0	0	0	0	0	17,808	17,808	0	0	0
A7091615	CHARLESTON	SC		11/30/2007		226,912	0	0	0	0	0	0	12,818	12,818	0	0	0
A7091616	CHARLESTON	SC		11/30/2007		252,389	0	0	0	0	0	0	14,264	14,264	0	0	0
A7091619	CHARLESTON	SC		11/30/2007		296,235	0	0	0	0	0	0	16,727	16,727	0	0	0
A7091620	CHARLESTON	SC		11/30/2007		157,588	0	0	0	0	0	0	8,909	8,909	0	0	0
A8022211	CHARLESTON	SC		05/22/2008		771,864	0	0	0	0	0	0	25,428	25,428	0	0	0
A9042403	CHARLESTON	SC		08/28/2009		879,422	0	0	0	0	0	0	21,996	21,996	0	0	0
A9042403-1	CHARLESTON	SC		09/14/2015		175,770	0	0	0	0	0	0	6,037	6,037	0	0	0
B2032905	CHARLESTON	SC		06/28/2012		404,371	0	0	0	0	0	0	15,892	15,892	0	0	0
B2032906	CHARLESTON	SC		06/28/2012		404,371	0	0	0	0	0	0	15,892	15,892	0	0	0
A3050604	COLUMBIA	SC		08/13/2003		656,545	0	0	0	0	0	0	29,682	29,682	0	0	0
A7040602	COLUMBIA	SC		06/20/2007		1,155,215	0	0	0	0	0	0	70,718	70,718	0	0	0
A7042305	COLUMBIA	SC		06/29/2007		504,077	0	0	0	0	0	0	18,111	18,111	0	0	0
B0080902	COLUMBIA	SC		11/17/2010		524,033	0	0	0	0	0	0	25,786	25,786	0	0	0
B1020705	COLUMBIA	SC		04/08/2011		1,993,220	0	0	0	0	0	0	49,201	49,201	0	0	0
B2073004	COLUMBIA	SC		10/31/2012		972,837	0	0	0	0	0	0	25,469	25,469	0	0	0
B3061211	COLUMBIA	SC		09/13/2013		121,681	0	0	0	0	0	0	2,886	2,886	0	0	0
B4052901	COLUMBIA	SC		10/23/2014		678,870	0	0	0	0	0	0	17,881	17,881	0	0	0
B5022708	COLUMBIA	SC		06/30/2015		396,288	0	0	0	0	0	0	12,075	12,075	0	0	0
B5092904	COLUMBIA	SC		11/23/2015		918,000	0	0	0	0	0	0	22,210	22,210	0	0	0
B6042101	COLUMBIA	SC		06/14/2016		0	0	0	0	0	0	0	132,108	132,108	0	0	0
B3121205	FLORENCE	SC		02/05/2014		156,895	0	0	0	0	0	0	5,336	5,336	0	0	0
A7091602	GOOSE CREEK	SC		11/30/2007		418,810	0	0	0	0	0	0	23,655	23,655	0	0	0
B1030705	GOOSE CREEK	SC		06/30/2011		506,262	0	0	0	0	0	0	12,491	12,491	0	0	0
B3050205	GOOSE CREEK	SC		07/29/2013		794,090	0	0	0	0	0	0	28,727	28,727	0	0	0
A7032301	GREENVILLE	SC		06/07/2007		773,407	0	0	0	0	0	0	28,100	28,100	0	0	0
A8080406	GREENVILLE	SC		09/25/2008		639,538	0	0	0	0	0	0	23,647	23,647	0	0	0
B0032201	GREENVILLE	SC		05/26/2010		1,314,258	0	0	0	0	0	0	44,845	44,845	0	0	0
B2062202	GREENVILLE	SC		08/20/2012		1,280,820	0	0	0	0	0	0	36,073	36,073	0	0	0
B2062202-1	GREENVILLE	SC		06/17/2015		548,854	0	0	0	0	0	0	15,463	15,463	0	0	0
B2100303	GREENVILLE	SC		12/31/2012		886,318	0	0	0	0	0	0	22,564	22,564	0	0	0
B2112603	GREENVILLE	SC		01/23/2013		694,144	0	0	0	0	0	0	39,212	39,212	0	0	0
B4111702	GREENVILLE	SC		04/08/2015		576,076	0	0	0	0	0	0	20,037	20,037	0	0	0
B1021504	HOLLY HILL	SC		04/29/2011		387,503	0	0	0	0	0	0	27,273	27,273	0	0	0
B0120801	IRMO	SC		02/16/2011		577,555	0	0	0	0	0	0	14,467	14,467	0	0	0
A7091617	JOHNS ISLAND	SC		11/30/2007		264,985	0	0	0	0	0	0	14,969	14,969	0	0	0
A7091618	JOHNS ISLAND	SC		11/30/2007		346,490	0	0	0	0	0	0	19,566	19,566	0	0	0
A7091609	LADSON	SC		11/30/2007		422,637	0	0	0	0	0	0	23,867	23,867	0	0	0
B3081501	MANNING	SC		11/25/2013		799,701	0	0	0	0	0	0	19,982	19,982	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					
B4102703	MAULDIN	SC		12/19/2014		448,780	0	0	0	0	0	0	10,397	10,397	0	0	0
B5092903	MAULDIN	SC		12/04/2015		3,500,000	0	0	0	0	0	0	888,628	888,628	0	0	0
B5040306	MCCOLL	SC		08/20/2015		592,099	0	0	0	0	0	0	18,547	18,547	0	0	0
A7091606	MONCKS CORNER	SC		11/30/2007		327,836	0	0	0	0	0	0	18,512	18,512	0	0	0
B5030603	MOUNT PLEASANT	SC		08/31/2015		6,253,363	0	0	0	0	0	0	109,333	109,333	0	0	0
A3050605	MT PLEASANT	SC		08/13/2003		624,804	0	0	0	0	0	0	28,240	28,240	0	0	0
A7091604	MT PLEASANT	SC		11/30/2007		264,985	0	0	0	0	0	0	14,969	14,969	0	0	0
B3011101	MT PLEASANT	SC		03/27/2013		1,358,354	0	0	0	0	0	0	36,144	36,144	0	0	0
A9110601	MURRELLS INLET	SC		01/22/2010		1,903,258	0	0	0	0	0	0	51,038	51,038	0	0	0
B3100403	NEWBERRY	SC		01/30/2014		406,780	0	0	0	0	0	0	22,980	22,980	0	0	0
B6042204	NEWBERRY	SC		07/11/2016		0	0	0	0	0	0	0	287,061	287,061	0	0	0
B4031402	NORTH AUGUSTA	SC		06/26/2014		1,764,255	0	0	0	0	0	0	39,001	39,001	0	0	0
A5020902	NORTH CHARLESTON	SC		03/08/2005		169,639	0	0	0	0	0	0	38,380	38,380	0	0	0
A7091608	NORTH CHARLESTON	SC		11/30/2007		189,188	0	0	0	0	0	0	10,694	10,694	0	0	0
A7101704	NORTH CHARLESTON	SC		01/07/2008		397,243	0	0	0	0	0	0	12,872	12,872	0	0	0
B1072205	NORTH CHARLESTON	SC		09/22/2011		873,452	0	0	0	0	0	0	33,391	33,391	0	0	0
B1072205-1	NORTH CHARLESTON	SC		09/14/2015		807,841	0	0	0	0	0	0	24,458	24,458	0	0	0
A2061001	ROCK HILL	SC		08/01/2002		216,802	0	0	0	0	0	0	25,664	25,664	0	0	0
A8022205	ROCK HILL	SC		04/21/2008		669,227	0	0	0	0	0	0	22,219	22,219	0	0	0
A3031305	SUMMERVILLE	SC		05/13/2003		378,287	0	0	0	0	0	0	40,490	40,490	0	0	0
A9103002	SUMMERVILLE	SC		01/12/2010		1,519,620	0	0	0	0	0	0	41,302	41,302	0	0	0
A7091610	WALTERBORO	SC		11/30/2007		226,912	0	0	0	0	0	0	12,818	12,818	0	0	0
B4101701	WALTERBORO	SC		03/13/2015		1,387,981	0	0	0	0	0	0	24,869	24,869	0	0	0
B5012103	WELLFORD	SC		03/20/2015		1,005,113	0	0	0	0	0	0	53,991	53,991	0	0	0
B2121901	WINNSBORO	SC		04/23/2013		887,944	0	0	0	0	0	0	32,095	32,095	0	0	0
B2121901-1	WINNSBORO	SC		08/12/2016		0	0	0	0	0	0	0	180,801	180,801	0	0	0
B6052001	WINNSBORO	SC		09/16/2016		0	0	0	0	0	0	0	442,757	442,757	0	0	0
B5082006	GREGORY	SD		10/15/2015		204,324	0	0	0	0	0	0	5,977	5,977	0	0	0
A3062704	ARLINGTON	TN		09/18/2003		283,967	0	0	0	0	0	0	95,200	95,200	0	0	0
A6052607	ATHENS	TN		12/31/2006		107,270	0	0	0	0	0	0	15,772	15,772	0	0	0
A8051601	BARTLETT	TN		08/20/2008		204,066	0	0	0	0	0	0	6,023	6,023	0	0	0
B0061702	BARTLETT	TN		11/08/2010		686,950	0	0	0	0	0	0	33,465	33,465	0	0	0
B4061112	BROWNSVILLE	TN		08/21/2014		200,301	0	0	0	0	0	0	19,215	19,215	0	0	0
A8012201	CHATTANOOGA	TN		03/17/2008		303,796	0	0	0	0	0	0	10,165	10,165	0	0	0
B2091401	CHATTANOOGA	TN		12/18/2012		5,554,810	0	0	0	0	0	0	197,050	197,050	0	0	0
B2091401-1	CHATTANOOGA	TN		08/04/2014		1,028,249	0	0	0	0	0	0	36,478	36,478	0	0	0
B2103107	CHATTANOOGA	TN		01/08/2013		732,391	0	0	0	0	0	0	46,271	46,271	0	0	0
B4110603	CHATTANOOGA	TN		12/18/2014		1,151,023	0	0	0	0	0	0	36,602	36,602	0	0	0
B4110604	CHATTANOOGA	TN		12/18/2014		503,573	0	0	0	0	0	0	16,014	16,014	0	0	0
B5111701	CLEVELAND	TN		01/20/2016		0	0	0	0	0	0	0	236,935	236,935	0	0	0
A6060201	CLINTON	TN		12/31/2006		112,472	0	0	0	0	0	0	16,528	16,528	0	0	0
A8012202	CORDOVA	TN		03/31/2008		260,024	0	0	0	0	0	0	8,600	8,600	0	0	0
B0061709	CORDOVA	TN		11/08/2010		899,429	0	0	0	0	0	0	43,825	43,825	0	0	0
A7080101	COVINGTON	TN		10/19/2007		274,150	0	0	0	0	0	0	9,186	9,186	0	0	0
A6032702	CROSSVILLE	TN		12/31/2006		653,769	0	0	0	0	0	0	100,407	100,407	0	0	0
B5051303	DYERSBURG	TN		07/31/2015		635,184	0	0	0	0	0	0	14,395	14,395	0	0	0
A5091603	FAIRVIEW	TN		12/31/2006		990,108	0	0	0	0	0	0	18,930	18,930	0	0	0
B6040403	FAIRVIEW	TN		06/24/2016		0	0	0	0	0	0	0	314,620	314,620	0	0	0
A8040801	FRANKLIN	TN		06/05/2008		905,594	0	0	0	0	0	0	28,880	28,880	0	0	0
B1053001	FRANKLIN	TN		08/09/2011		1,409,374	0	0	0	0	0	0	34,276	34,276	0	0	0
B6032306	FRANKLIN	TN		06/06/2016		0	0	0	0	0	0	0	1,167,219	1,167,219	0	0	0
B4092401	GALLATIN	TN		01/16/2015		1,245,906	0	0	0	0	0	0	26,780	26,780	0	0	0
B0061719	GERMANTOWN	TN		11/08/2010		756,024	0	0	0	0	0	0	36,837	36,837	0	0	0
A6060202	HENDERSON	TN		08/10/2006		388,104	0	0	0	0	0	0	57,201	57,201	0	0	0
B3091901	HERMITAGE	TN		12/10/2013		974,978	0	0	0	0	0	0	22,307	22,307	0	0	0
A6021005	JACKSON	TN		12/31/2006		889,957	0	0	0	0	0	0	17,707	17,707	0	0	0
B4061126	JACKSON	TN		09/25/2014		244,255	0	0	0	0	0	0	12,799	12,799	0	0	0
A5031601	JOHNSON CITY	TN		06/09/2005		462,890	0	0	0	0	0	0	90,244	90,244	0	0	0
B2103101	JOHNSON CITY	TN		12/14/2012		686,723	0	0	0	0	0	0	26,424	26,424	0	0	0
B4022501	JOHNSON CITY	TN		04/25/2014		639,433	0	0	0	0	0	0	15,771	15,771	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					
B4022502	JOHNSON CITY	TN		04/25/2014		885,372	0	0	0	0	0	0	21,836	21,836	0	0	0
B4022503	JOHNSON CITY	TN		04/25/2014		1,770,743	0	0	0	0	0	0	43,671	43,671	0	0	0
B4022504	JOHNSON CITY	TN		04/29/2014		1,524,805	0	0	0	0	0	0	37,607	37,607	0	0	0
B3051501	KINGSPORT	TN		07/30/2013		1,876,379	0	0	0	0	0	0	49,542	49,542	0	0	0
A3031003	KNOXVILLE	TN		05/27/2003		272,161	0	0	0	0	0	0	21,449	21,449	0	0	0
A3031004	KNOXVILLE	TN		05/27/2003		272,161	0	0	0	0	0	0	21,449	21,449	0	0	0
A4091002	KNOXVILLE	TN		12/03/2004		153,042	0	0	0	0	0	0	34,191	34,191	0	0	0
A6090504	KNOXVILLE	TN		11/10/2006		329,333	0	0	0	0	0	0	11,987	11,987	0	0	0
A7072501	KNOXVILLE	TN		10/18/2007		227,882	0	0	0	0	0	0	4,863	4,863	0	0	0
A9040602	KNOXVILLE	TN		06/04/2009		945,196	0	0	0	0	0	0	33,634	33,634	0	0	0
B2110721	KNOXVILLE	TN		12/28/2012		490,144	0	0	0	0	0	0	30,546	30,546	0	0	0
A7061305	LAVERGNE	TN		09/06/2007		677,535	0	0	0	0	0	0	22,679	22,679	0	0	0
A5021401	LENOIR CITY	TN		04/27/2005		46,218	0	0	0	0	0	0	32,285	32,285	0	0	0
A5021402	LENOIR CITY	TN		04/27/2005		51,324	0	0	0	0	0	0	35,876	35,876	0	0	0
A6061201	LENOIR CITY	TN		08/29/2006		2,133,471	0	0	0	0	0	0	37,809	37,809	0	0	0
A60612013	LENOIR CITY	TN		01/15/2010		117,493	0	0	0	0	0	0	2,097	2,097	0	0	0
A4043004	MARYVILLE	TN		07/21/2004		497,535	0	0	0	0	0	0	43,508	43,508	0	0	0
A7082404	MARYVILLE	TN		11/20/2007		248,258	0	0	0	0	0	0	8,374	8,374	0	0	0
B6070804	MCKENZIE	TN		10/11/2016		0	0	0	0	0	0	0	152,196	152,196	0	0	0
B4061113	MEDINA	TN		08/21/2014		107,121	0	0	0	0	0	0	10,275	10,275	0	0	0
A3090504	MEMPHIS	TN		12/31/2006		172,391	0	0	0	0	0	0	49,161	49,161	0	0	0
A6113001	MEMPHIS	TN		02/08/2007		451,024	0	0	0	0	0	0	16,732	16,732	0	0	0
A8012310	MEMPHIS	TN		04/01/2008		441,708	0	0	0	0	0	0	14,661	14,661	0	0	0
A9091809	MEMPHIS	TN		12/08/2009		1,539,566	0	0	0	0	0	0	122,257	122,257	0	0	0
B0061703	MEMPHIS	TN		11/08/2010		709,102	0	0	0	0	0	0	34,546	34,546	0	0	0
B0061704	MEMPHIS	TN		11/08/2010		1,099,294	0	0	0	0	0	0	53,555	53,555	0	0	0
B0061705	MEMPHIS	TN		11/08/2010		955,889	0	0	0	0	0	0	46,567	46,567	0	0	0
B0061706	MEMPHIS	TN		11/08/2010		986,301	0	0	0	0	0	0	48,051	48,051	0	0	0
B0061707	MEMPHIS	TN		11/08/2010		1,116,683	0	0	0	0	0	0	54,405	54,405	0	0	0
B0061708	MEMPHIS	TN		11/08/2010		877,674	0	0	0	0	0	0	42,761	42,761	0	0	0
B0061710	MEMPHIS	TN		11/08/2010		873,309	0	0	0	0	0	0	42,547	42,547	0	0	0
B0061712	MEMPHIS	TN		11/08/2010		1,073,174	0	0	0	0	0	0	52,289	52,289	0	0	0
B0061713	MEMPHIS	TN		11/08/2010		1,055,857	0	0	0	0	0	0	51,436	51,436	0	0	0
B0061714	MEMPHIS	TN		11/08/2010		1,112,317	0	0	0	0	0	0	54,190	54,190	0	0	0
B0061715	MEMPHIS	TN		11/08/2010		855,920	0	0	0	0	0	0	41,697	41,697	0	0	0
B0061716	MEMPHIS	TN		11/08/2010		1,533,802	0	0	0	0	0	0	74,726	74,726	0	0	0
B0061717	MEMPHIS	TN		11/08/2010		942,865	0	0	0	0	0	0	45,932	45,932	0	0	0
B0061718	MEMPHIS	TN		11/08/2010		990,667	0	0	0	0	0	0	48,266	48,266	0	0	0
B0061720	MEMPHIS	TN		11/08/2010		1,134,072	0	0	0	0	0	0	55,254	55,254	0	0	0
B0061721	MEMPHIS	TN		11/08/2010		773,413	0	0	0	0	0	0	37,686	37,686	0	0	0
B0061722	MEMPHIS	TN		11/08/2010		964,547	0	0	0	0	0	0	46,999	46,999	0	0	0
B0061723	MEMPHIS	TN		11/08/2010		1,025,445	0	0	0	0	0	0	49,964	49,964	0	0	0
B0082603	MEMPHIS	TN		12/09/2010		831,529	0	0	0	0	0	0	96,751	96,751	0	0	0
B1070501	MEMPHIS	TN		09/22/2011		791,533	0	0	0	0	0	0	54,613	54,613	0	0	0
B2041209	MEMPHIS	TN		08/31/2012		669,735	0	0	0	0	0	0	42,347	42,347	0	0	0
B2100801	MEMPHIS	TN		02/26/2013		2,296,798	0	0	0	0	0	0	143,822	143,822	0	0	0
B2100801-1	MEMPHIS	TN		12/22/2014		791,440	0	0	0	0	0	0	48,052	48,052	0	0	0
B2110713	MEMPHIS	TN		01/22/2013		632,488	0	0	0	0	0	0	39,056	39,056	0	0	0
A3062705	MT JULIET	TN		09/23/2003		1,343,872	0	0	0	0	0	0	80,485	80,485	0	0	0
B1040806	MURFREESBORO	TN		06/29/2011		1,446,476	0	0	0	0	0	0	35,685	35,685	0	0	0
B4012801	MURFREESBORO	TN		03/10/2014		257,757	0	0	0	0	0	0	8,925	8,925	0	0	0
B4091102	MURFREESBORO	TN		11/10/2014		642,796	0	0	0	0	0	0	21,917	21,917	0	0	0
A7121706	NASHVILLE	TN		02/29/2008		304,698	0	0	0	0	0	0	10,030	10,030	0	0	0
A7121706-1	NASHVILLE	TN		05/22/2015		149,808	0	0	0	0	0	0	12,934	12,934	0	0	0
A8022102	NASHVILLE	TN		05/22/2008		219,730	0	0	0	0	0	0	11,788	11,788	0	0	0
B2110502	NASHVILLE	TN		01/11/2013		74,930	0	0	0	0	0	0	4,662	4,662	0	0	0
B4121501	NASHVILLE	TN		03/20/2015		878,491	0	0	0	0	0	0	20,705	20,705	0	0	0
B5071705	NASHVILLE	TN		09/03/2015		12,000,868	0	0	0	0	0	0	64,523	64,523	0	0	0
B4121102	PLEASANT VIEW	TN		04/09/2015		1,390,930	0	0	0	0	0	0	30,415	30,415	0	0	0
B4061114	SAVANNAH	TN		08/21/2014		111,293	0	0	0	0	0	0	10,677	10,677	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					
B6072106	SEVIERVILLE	TN		10/11/2016		0	0	0	0	0	0	0	131,122	131,122	0	0	0
B4092901	SMYRNA	TN		10/29/2014		875,447	0	0	0	0	0	0	19,158	19,158	0	0	0
B5111702	SPEEDWELL	TN		01/20/2016		0	0	0	0	0	0	0	281,704	281,704	0	0	0
B6052702	SPRING HILL	TN		08/19/2016		0	0	0	0	0	0	0	233,307	233,307	0	0	0
A7032106	TULLAHOMA	TN		06/15/2007		496,860	0	0	0	0	0	0	30,194	30,194	0	0	0
A7102205	ABILENE	TX		02/28/2008		136,018	0	0	0	0	0	0	4,164	4,164	0	0	0
A8082505	ABILENE	TX		11/14/2008		933,620	0	0	0	0	0	0	26,873	26,873	0	0	0
B6042001	ABILENE	TX		07/20/2016		0	0	0	0	0	0	0	614,480	614,480	0	0	0
A9021303	ADDISON	TX		04/07/2009		390,643	0	0	0	0	0	0	14,120	14,120	0	0	0
A7092105	ALVIN	TX		12/06/2007		277,843	0	0	0	0	0	0	10,691	10,691	0	0	0
B2050206	ALVIN	TX		06/28/2012		1,060,384	0	0	0	0	0	0	70,359	70,359	0	0	0
B5050602	ALVIN	TX		07/13/2015		1,298,198	0	0	0	0	0	0	27,899	27,899	0	0	0
B3011807	AMARILLO	TX		03/25/2013		873,125	0	0	0	0	0	0	23,374	23,374	0	0	0
B4111302	ANDREWS	TX		02/27/2015		824,607	0	0	0	0	0	0	19,546	19,546	0	0	0
B2041902	ANGLETON	TX		06/19/2012		770,317	0	0	0	0	0	0	20,058	20,058	0	0	0
A4030308	ARLINGTON	TX		05/14/2004		649,580	0	0	0	0	0	0	64,520	64,520	0	0	0
A4030403	ARLINGTON	TX		03/29/2004		207,207	0	0	0	0	0	0	57,818	57,818	0	0	0
A5020401	ARLINGTON	TX		04/07/2005		964,568	0	0	0	0	0	0	50,035	50,035	0	0	0
A7110504	ARLINGTON	TX		01/15/2008		434,110	0	0	0	0	0	0	14,407	14,407	0	0	0
A8022103	ARLINGTON	TX		05/16/2008		336,516	0	0	0	0	0	0	10,951	10,951	0	0	0
A9080501	ARLINGTON	TX		09/30/2009		164,244	0	0	0	0	0	0	3,917	3,917	0	0	0
A9122102	ARLINGTON	TX		02/16/2010		1,197,261	0	0	0	0	0	0	62,482	62,482	0	0	0
B0061004	ARLINGTON	TX		08/20/2010		587,941	0	0	0	0	0	0	15,381	15,381	0	0	0
B2121905	ARLINGTON	TX		02/27/2013		697,293	0	0	0	0	0	0	18,381	18,381	0	0	0
B2121906	ARLINGTON	TX		02/27/2013		396,734	0	0	0	0	0	0	10,459	10,459	0	0	0
B3012403	ARLINGTON	TX		05/17/2013		1,253,864	0	0	0	0	0	0	33,489	33,489	0	0	0
B3062005	ARLINGTON	TX		09/13/2013		1,110,465	0	0	0	0	0	0	212,511	212,511	0	0	0
B3062105	ARLINGTON	TX		09/09/2013		1,144,996	0	0	0	0	0	0	28,940	28,940	0	0	0
B4013102	ARLINGTON	TX		05/01/2014		865,032	0	0	0	0	0	0	19,518	19,518	0	0	0
B4031803	ARLINGTON	TX		06/13/2014		609,132	0	0	0	0	0	0	18,650	18,650	0	0	0
B6051802	ARLINGTON	TX		07/01/2016		0	0	0	0	0	0	0	163,186	163,186	0	0	0
A6092501	ATASCOCITA	TX		11/20/2006		359,231	0	0	0	0	0	0	22,974	22,974	0	0	0
A2020401	AUSTIN	TX		04/18/2002		61,512	0	0	0	0	0	0	42,797	42,797	0	0	0
A2092004	AUSTIN	TX		11/15/2002		287,768	0	0	0	0	0	0	139,272	139,272	0	0	0
A3042501	AUSTIN	TX		07/14/2003		147,089	0	0	0	0	0	0	52,289	52,289	0	0	0
A6092802	AUSTIN	TX		12/14/2006		243,387	0	0	0	0	0	0	9,083	9,083	0	0	0
A7041703	AUSTIN	TX		07/10/2007		448,387	0	0	0	0	0	0	15,613	15,613	0	0	0
A7042003	AUSTIN	TX		07/13/2007		371,422	0	0	0	0	0	0	13,094	13,094	0	0	0
A7060702	AUSTIN	TX		08/27/2007		177,291	0	0	0	0	0	0	21,635	21,635	0	0	0
A7072706	AUSTIN	TX		10/10/2007		450,061	0	0	0	0	0	0	12,338	12,338	0	0	0
A7090401	AUSTIN	TX		11/19/2007		612,867	0	0	0	0	0	0	38,843	38,843	0	0	0
A7091102	AUSTIN	TX		12/13/2007		1,004,667	0	0	0	0	0	0	27,209	27,209	0	0	0
A7092110	AUSTIN	TX		12/10/2007		349,118	0	0	0	0	0	0	11,595	11,595	0	0	0
A7100302	AUSTIN	TX		12/10/2007		196,624	0	0	0	0	0	0	6,429	6,429	0	0	0
A8041804	AUSTIN	TX		07/16/2008		191,214	0	0	0	0	0	0	5,978	5,978	0	0	0
A8052802	AUSTIN	TX		07/23/2008		271,307	0	0	0	0	0	0	10,537	10,537	0	0	0
A8080802	AUSTIN	TX		10/15/2008		2,474,945	0	0	0	0	0	0	93,092	93,092	0	0	0
A8082003	AUSTIN	TX		10/23/2008		885,640	0	0	0	0	0	0	21,198	21,198	0	0	0
A8091203	AUSTIN	TX		11/18/2008		1,161,697	0	0	0	0	0	0	41,859	41,859	0	0	0
B0052102	AUSTIN	TX		07/28/2010		115,549	0	0	0	0	0	0	5,915	5,915	0	0	0
B0090209	AUSTIN	TX		12/03/2010		1,058,946	0	0	0	0	0	0	33,213	33,213	0	0	0
B1021702	AUSTIN	TX		05/09/2011		1,185,959	0	0	0	0	0	0	46,365	46,365	0	0	0
B1090201	AUSTIN	TX		11/18/2011		455,431	0	0	0	0	0	0	31,003	31,003	0	0	0
B2110602	AUSTIN	TX		01/30/2013		1,035,673	0	0	0	0	0	0	39,286	39,286	0	0	0
B2121702	AUSTIN	TX		03/12/2013		713,125	0	0	0	0	0	0	19,279	19,279	0	0	0
B3010802	AUSTIN	TX		04/03/2013		1,046,029	0	0	0	0	0	0	19,810	19,810	0	0	0
B3012803	AUSTIN	TX		03/29/2013		300,372	0	0	0	0	0	0	18,790	18,790	0	0	0
B3032201	AUSTIN	TX		06/03/2013		965,891	0	0	0	0	0	0	36,041	36,041	0	0	0
B3070802	AUSTIN	TX		09/19/2013		497,903	0	0	0	0	0	0	17,124	17,124	0	0	0
B4013002	AUSTIN	TX		04/30/2014		295,681	0	0	0	0	0	0	6,939	6,939	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					
B4021204	AUSTIN	TX		04/30/2014		493,400	0	0	0	0	0	0	11,198	11,198	0	0	0
B4031004	AUSTIN	TX		05/30/2014		2,072,493	0	0	0	0	0	0	49,161	49,161	0	0	0
B4070302	AUSTIN	TX		10/30/2014		2,096,280	0	0	0	0	0	0	49,124	49,124	0	0	0
B4070703	AUSTIN	TX		09/24/2014		710,094	0	0	0	0	0	0	16,178	16,178	0	0	0
B4090802	AUSTIN	TX		11/10/2014		416,197	0	0	0	0	0	0	9,054	9,054	0	0	0
B4112001	AUSTIN	TX		03/10/2015		994,010	0	0	0	0	0	0	23,033	23,033	0	0	0
B5022706	AUSTIN	TX		06/17/2015		1,185,232	0	0	0	0	0	0	28,933	28,933	0	0	0
B5022707	AUSTIN	TX		07/13/2015		1,365,430	0	0	0	0	0	0	32,594	32,594	0	0	0
B5031102	AUSTIN	TX		05/26/2015		612,860	0	0	0	0	0	0	30,960	30,960	0	0	0
B5040103	AUSTIN	TX		11/10/2015		2,448,000	0	0	0	0	0	0	52,327	52,327	0	0	0
B5041303	AUSTIN	TX		06/25/2015		1,666,023	0	0	0	0	0	0	39,977	39,977	0	0	0
B5050503	AUSTIN	TX		07/22/2015		505,549	0	0	0	0	0	0	11,057	11,057	0	0	0
B5051201	AUSTIN	TX		08/14/2015		1,894,814	0	0	0	0	0	0	41,941	41,941	0	0	0
B5051302	AUSTIN	TX		06/19/2015		3,269,090	0	0	0	0	0	0	75,776	75,776	0	0	0
B5061001	AUSTIN	TX		08/28/2015		795,821	0	0	0	0	0	0	17,620	17,620	0	0	0
B5071601	AUSTIN	TX		09/24/2015		1,131,807	0	0	0	0	0	0	25,807	25,807	0	0	0
B6012101	AUSTIN	TX		03/18/2016		0	0	0	0	0	0	0	698,510	698,510	0	0	0
B6041401	AUSTIN	TX		07/08/2016		0	0	0	0	0	0	0	1,766,127	1,766,127	0	0	0
B6051104	AUSTIN	TX		08/08/2016		0	0	0	0	0	0	0	929,461	929,461	0	0	0
B6051804	AUSTIN	TX		07/22/2016		0	0	0	0	0	0	0	1,025,761	1,025,761	0	0	0
B6062801	AUSTIN	TX		09/30/2016		0	0	0	0	0	0	0	1,410,464	1,410,464	0	0	0
B2072703	AZLE	TX		10/04/2012		389,250	0	0	0	0	0	0	10,189	10,189	0	0	0
B6080301	AZLE	TX		09/30/2016		0	0	0	0	0	0	0	941,192	941,192	0	0	0
B5012304	BASTROP	TX		04/17/2015		434,805	0	0	0	0	0	0	10,195	10,195	0	0	0
A7092005	BAYTOWN	TX		12/12/2007		1,057,809	0	0	0	0	0	0	35,368	35,368	0	0	0
A8052901	BAYTOWN	TX		08/15/2008		579,264	0	0	0	0	0	0	29,684	29,684	0	0	0
B3022201	BAYTOWN	TX		05/06/2013		563,363	0	0	0	0	0	0	15,048	15,048	0	0	0
B3022702	BAYTOWN	TX		05/07/2013		333,640	0	0	0	0	0	0	13,135	13,135	0	0	0
B0032604	BEAUMONT	TX		06/08/2010		999,393	0	0	0	0	0	0	40,075	40,075	0	0	0
B0070901	BEAUMONT	TX		09/14/2010		635,217	0	0	0	0	0	0	48,012	48,012	0	0	0
B1072101	BEAUMONT	TX		09/26/2011		593,792	0	0	0	0	0	0	88,795	88,795	0	0	0
B4120907	BEAUMONT	TX		02/26/2015		1,082,395	0	0	0	0	0	0	38,117	38,117	0	0	0
A7120414	BEDFORD	TX		01/22/2008		281,376	0	0	0	0	0	0	9,449	9,449	0	0	0
B6030204	BEDFORD	TX		10/03/2016		0	0	0	0	0	0	0	582,475	582,475	0	0	0
A7020206	BELLAIRE	TX		04/27/2007		233,950	0	0	0	0	0	0	11,308	11,308	0	0	0
B3051710	BELTON	TX		08/15/2013		829,154	0	0	0	0	0	0	21,772	21,772	0	0	0
A5082303	BOERNE	TX		11/30/2005		353,893	0	0	0	0	0	0	62,587	62,587	0	0	0
B0011903	BOERNE	TX		03/12/2010		378,293	0	0	0	0	0	0	12,288	12,288	0	0	0
B2053102	BOERNE	TX		09/12/2012		475,708	0	0	0	0	0	0	11,968	11,968	0	0	0
A5081004	BROWNSVILLE	TX		11/03/2005		405,280	0	0	0	0	0	0	71,863	71,863	0	0	0
A5081007	BROWNSVILLE	TX		11/03/2005		1,107,481	0	0	0	0	0	0	196,325	196,325	0	0	0
A5091602	BUDA	TX		12/16/2005		175,201	0	0	0	0	0	0	30,483	30,483	0	0	0
A4031801	BURLESON	TX		06/18/2004		320,237	0	0	0	0	0	0	31,605	31,605	0	0	0
A7030704	BURLESON	TX		04/30/2007		444,203	0	0	0	0	0	0	10,214	10,214	0	0	0
B6072801	BURLESON	TX		10/03/2016		0	0	0	0	0	0	0	1,820,824	1,820,824	0	0	0
B5052203	CARRIZO SPRINGS	TX		07/21/2015		817,076	0	0	0	0	0	0	17,872	17,872	0	0	0
B0082401	CARROLLTON	TX		11/01/2010		971,170	0	0	0	0	0	0	31,078	31,078	0	0	0
B3090302	CARROLLTON	TX		12/11/2013		2,988,631	0	0	0	0	0	0	105,646	105,646	0	0	0
B0061002	CEDAR HILL	TX		08/20/2010		283,243	0	0	0	0	0	0	7,306	7,306	0	0	0
A5032801	CEDAR PARK	TX		06/22/2005		255,554	0	0	0	0	0	0	49,721	49,721	0	0	0
B6010501	CEDAR PARK	TX		03/15/2016		0	0	0	0	0	0	0	173,957	173,957	0	0	0
A7013103	CHAPEL HILL	TX		04/20/2007		198,990	0	0	0	0	0	0	6,864	6,864	0	0	0
B3071501	CLUTE	TX		09/24/2013		759,901	0	0	0	0	0	0	45,141	45,141	0	0	0
B2050801	COLLEGE STATION	TX		07/03/2012		719,931	0	0	0	0	0	0	28,404	28,404	0	0	0
B6011201	COLLEGE STATION	TX		03/30/2016		0	0	0	0	0	0	0	310,264	310,264	0	0	0
A9030412	CONROE	TX		05/21/2009		697,214	0	0	0	0	0	0	19,372	19,372	0	0	0
A9042307	CONROE	TX		06/25/2009		1,815,172	0	0	0	0	0	0	48,710	48,710	0	0	0
A9042308	CONROE	TX		06/25/2009		2,914,268	0	0	0	0	0	0	78,204	78,204	0	0	0
A9042803	CONROE	TX		08/25/2009		106,702	0	0	0	0	0	0	2,632	2,632	0	0	0
B1020410	CONROE	TX		04/28/2011		1,163,642	0	0	0	0	0	0	30,429	30,429	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					
B1081002	CONROE	TX		10/24/2011		969,589	0	0	0	0	0	0	23,253	23,253	0	0	0
B1111702	CONROE	TX		01/18/2012		1,096,296	0	0	0	0	0	0	41,908	41,908	0	0	0
B2071202	CONROE	TX		10/05/2012		304,484	0	0	0	0	0	0	11,485	11,485	0	0	0
B3011701	CONROE	TX		02/27/2013		678,485	0	0	0	0	0	0	24,848	24,848	0	0	0
B3102102	CONROE	TX		01/14/2014		1,125,349	0	0	0	0	0	0	26,454	26,454	0	0	0
B4041102	CONROE	TX		06/03/2014		722,344	0	0	0	0	0	0	23,889	23,889	0	0	0
B4042403	CONROE	TX		07/31/2014		790,973	0	0	0	0	0	0	18,238	18,238	0	0	0
B4100202	CONROE	TX		12/11/2014		579,609	0	0	0	0	0	0	13,657	13,657	0	0	0
B5110302	COPPERAS COVE	TX		01/11/2016		0	0	0	0	0	0	0	748,759	748,759	0	0	0
A4041402	CORPUS CHRISTI	TX		07/13/2004		236,289	0	0	0	0	0	0	59,536	59,536	0	0	0
A5081005	CORPUS CHRISTI	TX		12/31/2006		1,062,076	0	0	0	0	0	0	191,960	191,960	0	0	0
A6071301	CORPUS CHRISTI	TX		09/28/2006		399,292	0	0	0	0	0	0	13,222	13,222	0	0	0
A8012307	CORPUS CHRISTI	TX		03/14/2008		330,938	0	0	0	0	0	0	11,206	11,206	0	0	0
A8090403	CORPUS CHRISTI	TX		11/24/2008		1,698,865	0	0	0	0	0	0	50,152	50,152	0	0	0
B0082503	CORPUS CHRISTI	TX		11/22/2010		420,101	0	0	0	0	0	0	13,081	13,081	0	0	0
B1092102	CORPUS CHRISTI	TX		12/16/2011		755,745	0	0	0	0	0	0	19,848	19,848	0	0	0
B3032202	CORPUS CHRISTI	TX		06/26/2013		944,180	0	0	0	0	0	0	23,914	23,914	0	0	0
B3082301	CORPUS CHRISTI	TX		11/15/2013		1,604,427	0	0	0	0	0	0	37,548	37,548	0	0	0
B5061801	CORPUS CHRISTI	TX		08/27/2015		1,878,836	0	0	0	0	0	0	42,330	42,330	0	0	0
A7080103	CYPRESS	TX		10/23/2007		111,156	0	0	0	0	0	0	25,817	25,817	0	0	0
B0031001	CYPRESS	TX		05/20/2010		1,876,511	0	0	0	0	0	0	50,892	50,892	0	0	0
B0061105	CYPRESS	TX		08/02/2010		894,737	0	0	0	0	0	0	38,166	38,166	0	0	0
B2021501	CYPRESS	TX		04/09/2012		719,130	0	0	0	0	0	0	47,252	47,252	0	0	0
B2071301	CYPRESS	TX		09/27/2012		631,041	0	0	0	0	0	0	23,709	23,709	0	0	0
B2091302	CYPRESS	TX		11/20/2012		475,479	0	0	0	0	0	0	18,219	18,219	0	0	0
B4080502	CYPRESS	TX		09/30/2014		911,663	0	0	0	0	0	0	22,977	22,977	0	0	0
B5080702	CYPRESS	TX		10/30/2015		735,742	0	0	0	0	0	0	16,682	16,682	0	0	0
B5111105	CYPRESS	TX		01/26/2016		0	0	0	0	0	0	0	568,078	568,078	0	0	0
B6051602	CYPRESS	TX		07/27/2016		0	0	0	0	0	0	0	225,549	225,549	0	0	0
A2121701	DALLAS	TX		02/07/2003		336,796	0	0	0	0	0	0	37,455	37,455	0	0	0
A3112607	DALLAS	TX		02/17/2004		336,249	0	0	0	0	0	0	34,108	34,108	0	0	0
A4091003	DALLAS	TX		11/17/2004		206,768	0	0	0	0	0	0	47,264	47,264	0	0	0
A5021001	DALLAS	TX		04/04/2005		421,225	0	0	0	0	0	0	18,614	18,614	0	0	0
A5101305	DALLAS	TX		12/31/2006		250,491	0	0	0	0	0	0	18,416	18,416	0	0	0
A7101101	DALLAS	TX		01/31/2008		217,645	0	0	0	0	0	0	7,141	7,141	0	0	0
A8013001	DALLAS	TX		03/31/2008		530,896	0	0	0	0	0	0	17,974	17,974	0	0	0
A8042802	DALLAS	TX		07/02/2008		814,114	0	0	0	0	0	0	25,189	25,189	0	0	0
A8081405	DALLAS	TX		10/01/2008		224,244	0	0	0	0	0	0	72,167	72,167	0	0	0
A8082006	DALLAS	TX		09/30/2008		480,060	0	0	0	0	0	0	14,402	14,402	0	0	0
A9021001	DALLAS	TX		03/31/2009		1,357,597	0	0	0	0	0	0	60,539	60,539	0	0	0
A9113001	DALLAS	TX		12/30/2009		1,012,275	0	0	0	0	0	0	24,679	24,679	0	0	0
A9113002	DALLAS	TX		12/30/2009		920,247	0	0	0	0	0	0	22,439	22,439	0	0	0
B0042702	DALLAS	TX		07/01/2010		859,073	0	0	0	0	0	0	29,338	29,338	0	0	0
B0122201	DALLAS	TX		04/01/2011		1,106,862	0	0	0	0	0	0	31,718	31,718	0	0	0
B1021807	DALLAS	TX		05/11/2011		364,750	0	0	0	0	0	0	9,339	9,339	0	0	0
B1081101	DALLAS	TX		11/16/2011		876,262	0	0	0	0	0	0	35,159	35,159	0	0	0
B1092101	DALLAS	TX		11/18/2011		2,225,493	0	0	0	0	0	0	59,717	59,717	0	0	0
B2022704	DALLAS	TX		05/11/2012		571,204	0	0	0	0	0	0	17,622	17,622	0	0	0
B2032901	DALLAS	TX		11/16/2012		2,100,579	0	0	0	0	0	0	71,189	71,189	0	0	0
B2040906	DALLAS	TX		09/13/2012		1,509,436	0	0	0	0	0	0	37,378	37,378	0	0	0
B2042004	DALLAS	TX		06/27/2012		604,441	0	0	0	0	0	0	15,981	15,981	0	0	0
B2050203	DALLAS	TX		06/15/2012		369,397	0	0	0	0	0	0	10,217	10,217	0	0	0
B2052404	DALLAS	TX		08/31/2012		936,921	0	0	0	0	0	0	25,212	25,212	0	0	0
B2070203	DALLAS	TX		08/31/2012		2,697,228	0	0	0	0	0	0	53,296	53,296	0	0	0
B3020501	DALLAS	TX		04/26/2013		965,835	0	0	0	0	0	0	27,085	27,085	0	0	0
B3030702	DALLAS	TX		06/10/2013		733,560	0	0	0	0	0	0	18,586	18,586	0	0	0
B3032503	DALLAS	TX		06/17/2013		1,430,464	0	0	0	0	0	0	36,232	36,232	0	0	0
B3051705	DALLAS	TX		08/29/2013		602,491	0	0	0	0	0	0	14,838	14,838	0	0	0
B3051705-1	DALLAS	TX		05/15/2015		147,622	0	0	0	0	0	0	3,636	3,636	0	0	0
B3051706	DALLAS	TX		07/25/2013		1,255,635	0	0	0	0	0	0	31,110	31,110	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					
B3071202	DALLAS	TX		10/31/2013		1,252,167	0	0	0	0	0	0	26,703	26,703	0	0	0
B3071203	DALLAS	TX		09/25/2013		716,778	0	0	0	0	0	0	16,712	16,712	0	0	0
B3071803	DALLAS	TX		09/30/2013		828,864	0	0	0	0	0	0	22,388	22,388	0	0	0
B3110501	DALLAS	TX		01/22/2014		320,746	0	0	0	0	0	0	8,055	8,055	0	0	0
B4012404	DALLAS	TX		04/22/2014		272,450	0	0	0	0	0	0	5,492	5,492	0	0	0
B4012404-1	DALLAS	TX		05/12/2016		0	0	0	0	0	0	0	61,907	61,907	0	0	0
B5021101	DALLAS	TX		06/01/2015		1,072,334	0	0	0	0	0	0	28,024	28,024	0	0	0
B5050510	DALLAS	TX		08/11/2015		614,521	0	0	0	0	0	0	18,987	18,987	0	0	0
B5112501	DALLAS	TX		01/28/2016		0	0	0	0	0	0	0	1,190,864	1,190,864	0	0	0
B6021704	DALLAS	TX		04/14/2016		0	0	0	0	0	0	0	230,208	230,208	0	0	0
B6031403	DALLAS	TX		05/05/2016		0	0	0	0	0	0	0	188,591	188,591	0	0	0
B6041403	DALLAS	TX		06/06/2016		0	0	0	0	0	0	0	700,736	700,736	0	0	0
B6042201	DALLAS	TX		06/27/2016		0	0	0	0	0	0	0	1,131,559	1,131,559	0	0	0
B6062001	DALLAS	TX		08/23/2016		0	0	0	0	0	0	0	872,898	872,898	0	0	0
B6091905	DALLAS	TX		11/04/2016		0	0	0	0	0	0	0	744,800	744,800	0	0	0
B3031504	DEER PARK	TX		05/30/2013		1,382,456	0	0	0	0	0	0	36,928	36,928	0	0	0
B5020202	DEER PARK	TX		05/15/2015		1,083,449	0	0	0	0	0	0	24,825	24,825	0	0	0
B5111707	DEER PARK	TX		01/25/2016		0	0	0	0	0	0	0	512,857	512,857	0	0	0
B5121101	DEER PARK	TX		03/11/2016		0	0	0	0	0	0	0	1,191,064	1,191,064	0	0	0
A9113005	DENTON	TX		12/30/2009		593,533	0	0	0	0	0	0	14,475	14,475	0	0	0
B5102702	DENTON	TX		01/08/2016		0	0	0	0	0	0	0	819,559	819,559	0	0	0
B0043001	DESOTO	TX		06/24/2010		215,967	0	0	0	0	0	0	10,932	10,932	0	0	0
A7050101	DICKINSON	TX		07/27/2007		469,563	0	0	0	0	0	0	16,090	16,090	0	0	0
B3021203	DICKINSON	TX		04/29/2013		1,105,184	0	0	0	0	0	0	28,777	28,777	0	0	0
B3021201	DRIPPING SPRINGS	TX		04/17/2013		662,845	0	0	0	0	0	0	18,088	18,088	0	0	0
B6072803	DUNCANVILLE	TX		10/06/2016		0	0	0	0	0	0	0	509,831	509,831	0	0	0
A5081006	EDINBURG	TX		11/03/2005		991,123	0	0	0	0	0	0	175,721	175,721	0	0	0
A8091501	EDINBURG	TX		11/19/2008		400,110	0	0	0	0	0	0	11,520	11,520	0	0	0
A3112001	EL PASO	TX		01/28/2004		364,869	0	0	0	0	0	0	107,575	107,575	0	0	0
A3112002	EL PASO	TX		12/31/2006		208,659	0	0	0	0	0	0	61,511	61,511	0	0	0
A3112003	EL PASO	TX		01/28/2004		619,286	0	0	0	0	0	0	182,537	182,537	0	0	0
A3112004	EL PASO	TX		01/28/2004		421,115	0	0	0	0	0	0	124,125	124,125	0	0	0
A4021304	EL PASO	TX		04/15/2004		272,897	0	0	0	0	0	0	74,326	74,326	0	0	0
A4032608	EL PASO	TX		06/14/2004		311,995	0	0	0	0	0	0	80,727	80,727	0	0	0
A4052113	EL PASO	TX		08/27/2004		705,694	0	0	0	0	0	0	61,271	61,271	0	0	0
A4060102	EL PASO	TX		08/19/2004		691,756	0	0	0	0	0	0	60,083	60,083	0	0	0
A4072102	EL PASO	TX		08/31/2004		337,113	0	0	0	0	0	0	28,955	28,955	0	0	0
A5042201	EL PASO	TX		08/30/2005		725,676	0	0	0	0	0	0	43,878	43,878	0	0	0
A5042205	EL PASO	TX		08/30/2005		193,519	0	0	0	0	0	0	11,700	11,700	0	0	0
A6122301	EL PASO	TX		03/29/2007		520,632	0	0	0	0	0	0	18,310	18,310	0	0	0
A7062703	EL PASO	TX		08/29/2007		739,566	0	0	0	0	0	0	29,617	29,617	0	0	0
A9040101	EL PASO	TX		06/09/2009		294,440	0	0	0	0	0	0	16,518	16,518	0	0	0
A9040701	EL PASO	TX		06/26/2009		1,033,237	0	0	0	0	0	0	70,561	70,561	0	0	0
B0020904	EL PASO	TX		03/31/2010		559,829	0	0	0	0	0	0	18,603	18,603	0	0	0
B0060202	EL PASO	TX		08/05/2010		372,644	0	0	0	0	0	0	28,667	28,667	0	0	0
B0121601	EL PASO	TX		02/28/2011		1,205,386	0	0	0	0	0	0	48,843	48,843	0	0	0
B1020301	EL PASO	TX		04/13/2011		368,333	0	0	0	0	0	0	26,083	26,083	0	0	0
B1020702	EL PASO	TX		04/13/2011		147,202	0	0	0	0	0	0	10,426	10,426	0	0	0
B1020706	EL PASO	TX		04/13/2011		422,234	0	0	0	0	0	0	29,901	29,901	0	0	0
B1030102	EL PASO	TX		05/26/2011		856,795	0	0	0	0	0	0	59,243	59,243	0	0	0
B1041502	EL PASO	TX		06/24/2011		565,353	0	0	0	0	0	0	38,925	38,925	0	0	0
B2022807	EL PASO	TX		04/13/2012		289,080	0	0	0	0	0	0	7,287	7,287	0	0	0
B2031603	EL PASO	TX		05/23/2012		581,450	0	0	0	0	0	0	37,835	37,835	0	0	0
B2042003	EL PASO	TX		08/01/2012		2,072,333	0	0	0	0	0	0	37,150	37,150	0	0	0
B2060503	EL PASO	TX		08/02/2012		481,839	0	0	0	0	0	0	32,571	32,571	0	0	0
B2061304	EL PASO	TX		08/24/2012		1,833,088	0	0	0	0	0	0	118,512	118,512	0	0	0
B2092804	EL PASO	TX		01/30/2013		347,117	0	0	0	0	0	0	13,109	13,109	0	0	0
B2112601	EL PASO	TX		02/27/2013		234,827	0	0	0	0	0	0	21,061	21,061	0	0	0
B3042901	EL PASO	TX		07/17/2013		720,420	0	0	0	0	0	0	26,695	26,695	0	0	0
B3051410	EL PASO	TX		08/28/2013		556,654	0	0	0	0	0	0	14,382	14,382	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					
B3082601	EL PASO	TX		11/21/2013		578,611	0	0	0	0	0	0	19,132	19,132	0	0	0
B4030707	EL PASO	TX		11/14/2014		249,503	0	0	0	0	0	0	15,664	15,664	0	0	0
B5111804	EL PASO	TX		01/29/2016		0	0	0	0	0	0	0	296,294	296,294	0	0	0
B2091306	EULESS	TX		12/19/2012		416,124	0	0	0	0	0	0	10,104	10,104	0	0	0
A4060103	FABENS	TX		08/27/2004		314,351	0	0	0	0	0	0	27,433	27,433	0	0	0
A4040101	FORT WORTH	TX		06/17/2004		159,991	0	0	0	0	0	0	41,487	41,487	0	0	0
A4040102	FORT WORTH	TX		06/17/2004		128,031	0	0	0	0	0	0	33,185	33,185	0	0	0
A4041201	FORT WORTH	TX		08/02/2004		331,891	0	0	0	0	0	0	81,711	81,711	0	0	0
A5092603	FORT WORTH	TX		11/30/2005		337,289	0	0	0	0	0	0	25,399	25,399	0	0	0
A5092604	FORT WORTH	TX		12/16/2005		622,759	0	0	0	0	0	0	29,016	29,016	0	0	0
A6030905	FORT WORTH	TX		12/31/2006		88,723	0	0	0	0	0	0	6,055	6,055	0	0	0
A6091504	FORT WORTH	TX		01/10/2007		696,627	0	0	0	0	0	0	25,205	25,205	0	0	0
A7062502	FORT WORTH	TX		08/16/2007		1,119,316	0	0	0	0	0	0	44,827	44,827	0	0	0
A8082804	FORT WORTH	TX		10/07/2008		307,535	0	0	0	0	0	0	9,084	9,084	0	0	0
B0061003	FORT WORTH	TX		08/20/2010		732,153	0	0	0	0	0	0	18,883	18,883	0	0	0
B0090703	FORT WORTH	TX		11/12/2010		566,992	0	0	0	0	0	0	13,890	13,890	0	0	0
B1072103	FORT WORTH	TX		11/09/2011		1,485,918	0	0	0	0	0	0	39,289	39,289	0	0	0
B3110801	FORT WORTH	TX		04/23/2014		1,223,164	0	0	0	0	0	0	31,177	31,177	0	0	0
B4111404	FORT WORTH	TX		02/05/2015		534,913	0	0	0	0	0	0	12,463	12,463	0	0	0
B5012002	FORT WORTH	TX		05/15/2015		1,356,052	0	0	0	0	0	0	35,620	35,620	0	0	0
B5121604	FORT WORTH	TX		03/09/2016		0	0	0	0	0	0	0	170,648	170,648	0	0	0
B6033003	FORT WORTH	TX		07/15/2016		0	0	0	0	0	0	0	717,268	717,268	0	0	0
B6101302	FORT WORTH	TX		11/18/2016		0	0	0	0	0	0	0	898,425	898,425	0	0	0
A6010502	FRIENDSWOOD	TX		12/31/2006		184,464	0	0	0	0	0	0	13,971	13,971	0	0	0
B1011102	FRISCO	TX		03/23/2011		4,017,448	0	0	0	0	0	0	191,869	191,869	0	0	0
B1021806	FRISCO	TX		05/09/2011		1,240,190	0	0	0	0	0	0	31,742	31,742	0	0	0
B1072102	FRISCO	TX		10/03/2011		1,357,044	0	0	0	0	0	0	37,137	37,137	0	0	0
B2101806	FRISCO	TX		12/21/2012		362,263	0	0	0	0	0	0	13,001	13,001	0	0	0
B5120701	FRISCO	TX		02/11/2016		0	0	0	0	0	0	0	1,031,596	1,031,596	0	0	0
B2022901	GALVESTON	TX		06/27/2012		379,823	0	0	0	0	0	0	25,567	25,567	0	0	0
B5063002	GALVESTON	TX		08/14/2015		492,650	0	0	0	0	0	0	10,911	10,911	0	0	0
A7070601	GARLAND	TX		09/19/2007		804,585	0	0	0	0	0	0	26,929	26,929	0	0	0
A7082102	GARLAND	TX		10/29/2007		253,213	0	0	0	0	0	0	5,402	5,402	0	0	0
A7092704	GARLAND	TX		11/07/2007		404,452	0	0	0	0	0	0	13,317	13,317	0	0	0
A8082005	GARLAND	TX		09/30/2008		574,968	0	0	0	0	0	0	17,246	17,246	0	0	0
B2072702	GARLAND	TX		11/09/2012		984,637	0	0	0	0	0	0	62,389	62,389	0	0	0
B2082202	GARLAND	TX		10/29/2012		908,240	0	0	0	0	0	0	23,779	23,779	0	0	0
B5040204	GARLAND	TX		06/26/2015		319,357	0	0	0	0	0	0	10,275	10,275	0	0	0
B5050505	GARLAND	TX		09/01/2015		648,043	0	0	0	0	0	0	31,745	31,745	0	0	0
B5120703	GARLAND	TX		02/11/2016		0	0	0	0	0	0	0	968,452	968,452	0	0	0
A7062704	GEORGETOWN	TX		10/19/2007		1,007,296	0	0	0	0	0	0	33,053	33,053	0	0	0
B4090301	GEORGETOWN	TX		11/21/2014		316,857	0	0	0	0	0	0	7,386	7,386	0	0	0
B5081902	GEORGETOWN	TX		10/29/2015		201,460	0	0	0	0	0	0	4,492	4,492	0	0	0
B6040701	GRANBURY	TX		09/23/2016		0	0	0	0	0	0	0	886,904	886,904	0	0	0
A3071702	GRAND PRAIRIE	TX		10/06/2003		115,756	0	0	0	0	0	0	37,341	37,341	0	0	0
A8052301	GRAND PRAIRIE	TX		07/23/2008		485,498	0	0	0	0	0	0	14,802	14,802	0	0	0
A8060502	GRAND PRAIRIE	TX		08/14/2008		250,090	0	0	0	0	0	0	7,468	7,468	0	0	0
A8082002	GRAND PRAIRIE	TX		09/30/2008		340,499	0	0	0	0	0	0	10,217	10,217	0	0	0
A9113004	GRAND PRAIRIE	TX		12/30/2009		814,456	0	0	0	0	0	0	19,853	19,853	0	0	0
B2121907	GRAND PRAIRIE	TX		02/27/2013		709,329	0	0	0	0	0	0	18,692	18,692	0	0	0
B3120603	GRAND PRAIRIE	TX		02/14/2014		795,906	0	0	0	0	0	0	19,537	19,537	0	0	0
B3121704	GRAND PRAIRIE	TX		03/25/2014		968,133	0	0	0	0	0	0	22,483	22,483	0	0	0
B4041801	GRAND PRAIRIE	TX		06/30/2014		811,010	0	0	0	0	0	0	20,782	20,782	0	0	0
B5050103	GRAND PRAIRIE	TX		07/27/2015		2,456,729	0	0	0	0	0	0	61,737	61,737	0	0	0
B5092208	GRAND PRAIRIE	TX		12/16/2015		400,000	0	0	0	0	0	0	103,263	103,263	0	0	0
B6071801	GRAND PRAIRIE	TX		10/05/2016		0	0	0	0	0	0	0	393,331	393,331	0	0	0
B5030401	GRAPEVINE	TX		05/15/2015		1,066,624	0	0	0	0	0	0	25,735	25,735	0	0	0
B6021901	GRAPEVINE	TX		05/09/2016		0	0	0	0	0	0	0	410,403	410,403	0	0	0
B6050602	GRAPEVINE	TX		06/24/2016		0	0	0	0	0	0	0	690,979	690,979	0	0	0
A8090401	GREENVILLE	TX		11/14/2008		881,773	0	0	0	0	0	0	25,377	25,377	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												
A8020809	HARKER HEIGHTS	TX		04/18/2008		334,614	0	0	0	0	0	0	11,109	11,109	0	0	0
B1011702	HARLINGEN	TX		03/22/2011		1,365,540	0	0	0	0	0	0	53,738	53,738	0	0	0
B5042301	HASLET	TX		06/19/2015		512,532	0	0	0	0	0	0	12,514	12,514	0	0	0
B5060402	HIDALGO	TX		08/20/2015		282,393	0	0	0	0	0	0	13,810	13,810	0	0	0
A8051501	HILLSBORO	TX		07/14/2008		222,717	0	0	0	0	0	0	8,860	8,860	0	0	0
A3031404	HOUSTON	TX		06/05/2003		303,850	0	0	0	0	0	0	34,850	34,850	0	0	0
A3061606	HOUSTON	TX		09/04/2003		259,778	0	0	0	0	0	0	86,992	86,992	0	0	0
A3062401	HOUSTON	TX		09/10/2003		211,912	0	0	0	0	0	0	70,642	70,642	0	0	0
A3070804	HOUSTON	TX		09/29/2003		158,880	0	0	0	0	0	0	52,988	52,988	0	0	0
A4011202	HOUSTON	TX		03/30/2004		417,530	0	0	0	0	0	0	116,486	116,486	0	0	0
A4011203	HOUSTON	TX		03/30/2004		332,063	0	0	0	0	0	0	92,776	92,776	0	0	0
A4022001	HOUSTON	TX		05/13/2004		177,823	0	0	0	0	0	0	47,169	47,169	0	0	0
A4030201	HOUSTON	TX		04/21/2004		392,415	0	0	0	0	0	0	106,873	106,873	0	0	0
A4030301	HOUSTON	TX		05/03/2004		1,263,769	0	0	0	0	0	0	70,851	70,851	0	0	0
A4040107	HOUSTON	TX		06/22/2004		350,929	0	0	0	0	0	0	90,973	90,973	0	0	0
A4042418	HOUSTON	TX		07/01/2004		485,851	0	0	0	0	0	0	22,641	22,641	0	0	0
A4052502	HOUSTON	TX		08/19/2004		578,534	0	0	0	0	0	0	49,155	49,155	0	0	0
A4090904	HOUSTON	TX		11/08/2004		334,060	0	0	0	0	0	0	15,871	15,871	0	0	0
A4102305	HOUSTON	TX		01/31/2005		533,300	0	0	0	0	0	0	24,653	24,653	0	0	0
A4121601	HOUSTON	TX		04/27/2005		259,208	0	0	0	0	0	0	52,749	52,749	0	0	0
A5022403	HOUSTON	TX		05/20/2005		222,306	0	0	0	0	0	0	44,484	44,484	0	0	0
A5022404	HOUSTON	TX		05/20/2005		202,080	0	0	0	0	0	0	40,442	40,442	0	0	0
A5072101	HOUSTON	TX		09/29/2005		244,841	0	0	0	0	0	0	45,360	45,360	0	0	0
A5080506	HOUSTON	TX		11/14/2005		218,328	0	0	0	0	0	0	39,455	39,455	0	0	0
A5090906	HOUSTON	TX		12/07/2005		478,002	0	0	0	0	0	0	35,810	35,810	0	0	0
A5091205	HOUSTON	TX		11/29/2005		266,363	0	0	0	0	0	0	47,484	47,484	0	0	0
A5102602	HOUSTON	TX		12/31/2006		185,897	0	0	0	0	0	0	31,729	31,729	0	0	0
A51026023	HOUSTON	TX		06/30/2011		209,176	0	0	0	0	0	0	14,307	14,307	0	0	0
A5102603	HOUSTON	TX		01/24/2006		273,338	0	0	0	0	0	0	46,666	46,666	0	0	0
A5102607	HOUSTON	TX		12/31/2006		234,145	0	0	0	0	0	0	17,138	17,138	0	0	0
A6061902	HOUSTON	TX		09/06/2006		635,857	0	0	0	0	0	0	42,399	42,399	0	0	0
A6062601	HOUSTON	TX		09/14/2006		1,678,125	0	0	0	0	0	0	242,988	242,988	0	0	0
A6090801	HOUSTON	TX		11/17/2006		460,183	0	0	0	0	0	0	17,110	17,110	0	0	0
A6091202	HOUSTON	TX		11/30/2006		401,410	0	0	0	0	0	0	14,604	14,604	0	0	0
A6111701	HOUSTON	TX		01/22/2007		592,005	0	0	0	0	0	0	80,964	80,964	0	0	0
A7020207	HOUSTON	TX		04/27/2007		394,319	0	0	0	0	0	0	14,076	14,076	0	0	0
A7022801	HOUSTON	TX		04/12/2007		673,780	0	0	0	0	0	0	27,180	27,180	0	0	0
A7030603	HOUSTON	TX		05/11/2007		305,103	0	0	0	0	0	0	39,583	39,583	0	0	0
A7041901	HOUSTON	TX		06/26/2007		377,456	0	0	0	0	0	0	47,507	47,507	0	0	0
A7052403	HOUSTON	TX		07/23/2007		230,937	0	0	0	0	0	0	7,953	7,953	0	0	0
A7080706	HOUSTON	TX		10/23/2007		183,519	0	0	0	0	0	0	6,169	6,169	0	0	0
A7082104	HOUSTON	TX		01/14/2008		277,650	0	0	0	0	0	0	5,798	5,798	0	0	0
A7092104	HOUSTON	TX		12/06/2007		361,636	0	0	0	0	0	0	16,244	16,244	0	0	0
A7101103	HOUSTON	TX		12/20/2007		485,782	0	0	0	0	0	0	15,864	15,864	0	0	0
A7102403	HOUSTON	TX		01/09/2008		232,605	0	0	0	0	0	0	7,627	7,627	0	0	0
A7103109	HOUSTON	TX		01/15/2008		338,120	0	0	0	0	0	0	38,777	38,777	0	0	0
A7112007	HOUSTON	TX		01/23/2008		299,766	0	0	0	0	0	0	13,471	13,471	0	0	0
A7121903	HOUSTON	TX		02/12/2008		116,215	0	0	0	0	0	0	19,211	19,211	0	0	0
A8012401	HOUSTON	TX		05/05/2008		959,835	0	0	0	0	0	0	36,061	36,061	0	0	0
A8031201	HOUSTON	TX		04/24/2008		617,311	0	0	0	0	0	0	20,742	20,742	0	0	0
A8031902	HOUSTON	TX		05/05/2008		316,089	0	0	0	0	0	0	10,076	10,076	0	0	0
A8061301	HOUSTON	TX		09/17/2008		2,180,750	0	0	0	0	0	0	83,568	83,568	0	0	0
A8071801	HOUSTON	TX		09/29/2008		170,061	0	0	0	0	0	0	30,723	30,723	0	0	0
A8080602	HOUSTON	TX		09/09/2008		1,114,586	0	0	0	0	0	0	56,559	56,559	0	0	0
A8091101	HOUSTON	TX		11/21/2008		1,053,246	0	0	0	0	0	0	61,520	61,520	0	0	0
A8091802	HOUSTON	TX		11/25/2008		965,254	0	0	0	0	0	0	36,074	36,074	0	0	0
A8092904	HOUSTON	TX		11/25/2008		305,569	0	0	0	0	0	0	11,284	11,284	0	0	0
A8112101	HOUSTON	TX		01/30/2009		514,113	0	0	0	0	0	0	18,275	18,275	0	0	0
A8112603	HOUSTON	TX		02/24/2009		271,408	0	0	0	0	0	0	7,331	7,331	0	0	0
A9030411	HOUSTON	TX		04/29/2009		792,749	0	0	0	0	0	0	22,204	22,204	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					
A9031307	HOUSTON	TX		06/03/2009		161,382	0	0	0	0	0	0	7,450	7,450	0	0	0
A9042303	HOUSTON	TX		06/25/2009		552,860	0	0	0	0	0	0	14,840	14,840	0	0	0
A9042304	HOUSTON	TX		06/25/2009		952,511	0	0	0	0	0	0	25,569	25,569	0	0	0
A9042305	HOUSTON	TX		06/26/2009		1,562,032	0	0	0	0	0	0	41,920	41,920	0	0	0
A9042310	HOUSTON	TX		06/26/2009		2,414,685	0	0	0	0	0	0	64,796	64,796	0	0	0
A9042311	HOUSTON	TX		06/25/2009		3,164,096	0	0	0	0	0	0	84,900	84,900	0	0	0
A9042311-1	HOUSTON	TX		02/19/2014		1,373,329	0	0	0	0	0	0	46,589	46,589	0	0	0
B0021001	HOUSTON	TX		03/31/2010		1,220,587	0	0	0	0	0	0	49,845	49,845	0	0	0
B0022604	HOUSTON	TX		04/30/2010		753,122	0	0	0	0	0	0	66,466	66,466	0	0	0
B0030103	HOUSTON	TX		05/24/2010		2,531,792	0	0	0	0	0	0	85,253	85,253	0	0	0
B0081202	HOUSTON	TX		10/29/2010		316,204	0	0	0	0	0	0	15,227	15,227	0	0	0
B0082602	HOUSTON	TX		12/10/2010		1,960,540	0	0	0	0	0	0	228,106	228,106	0	0	0
B0092901	HOUSTON	TX		12/30/2010		657,779	0	0	0	0	0	0	22,951	22,951	0	0	0
B1012404	HOUSTON	TX		03/29/2011		1,666,238	0	0	0	0	0	0	128,620	128,620	0	0	0
B1013101	HOUSTON	TX		04/14/2011		690,855	0	0	0	0	0	0	25,502	25,502	0	0	0
B1021006	HOUSTON	TX		04/19/2011		1,956,493	0	0	0	0	0	0	50,417	50,417	0	0	0
B1021701	HOUSTON	TX		05/09/2011		1,255,683	0	0	0	0	0	0	49,102	49,102	0	0	0
B1031501	HOUSTON	TX		05/17/2011		617,333	0	0	0	0	0	0	14,894	14,894	0	0	0
B1032202	HOUSTON	TX		06/30/2011		1,205,704	0	0	0	0	0	0	47,250	47,250	0	0	0
B1041505	HOUSTON	TX		07/01/2011		574,716	0	0	0	0	0	0	88,079	88,079	0	0	0
B1042801	HOUSTON	TX		06/30/2011		984,172	0	0	0	0	0	0	25,006	25,006	0	0	0
B1042802	HOUSTON	TX		07/11/2011		1,260,428	0	0	0	0	0	0	49,504	49,504	0	0	0
B1053102	HOUSTON	TX		07/22/2011		968,353	0	0	0	0	0	0	37,235	37,235	0	0	0
B1060204	HOUSTON	TX		08/04/2011		451,793	0	0	0	0	0	0	12,635	12,635	0	0	0
B1071103	HOUSTON	TX		09/29/2011		617,051	0	0	0	0	0	0	41,713	41,713	0	0	0
B1080301	HOUSTON	TX		11/08/2011		2,152,776	0	0	0	0	0	0	55,243	55,243	0	0	0
B1081501	HOUSTON	TX		11/01/2011		949,321	0	0	0	0	0	0	38,090	38,090	0	0	0
B1081502	HOUSTON	TX		11/01/2011		1,483,335	0	0	0	0	0	0	59,510	59,510	0	0	0
B1081701	HOUSTON	TX		10/31/2011		750,361	0	0	0	0	0	0	30,029	30,029	0	0	0
B1121502	HOUSTON	TX		02/15/2012		996,316	0	0	0	0	0	0	66,757	66,757	0	0	0
B1122901	HOUSTON	TX		02/21/2012		618,050	0	0	0	0	0	0	24,496	24,496	0	0	0
B2041004	HOUSTON	TX		06/29/2012		640,085	0	0	0	0	0	0	24,057	24,057	0	0	0
B2041901	HOUSTON	TX		06/22/2012		1,320,550	0	0	0	0	0	0	34,382	34,382	0	0	0
B2042301	HOUSTON	TX		07/25/2012		1,132,859	0	0	0	0	0	0	30,219	30,219	0	0	0
B2042401	HOUSTON	TX		05/30/2012		1,097,770	0	0	0	0	0	0	45,927	45,927	0	0	0
B2050211	HOUSTON	TX		07/11/2012		683,149	0	0	0	0	0	0	27,258	27,258	0	0	0
B2060401	HOUSTON	TX		09/19/2012		2,521,743	0	0	0	0	0	0	70,591	70,591	0	0	0
B2060504	HOUSTON	TX		09/27/2012		573,465	0	0	0	0	0	0	21,461	21,461	0	0	0
B2061303	HOUSTON	TX		09/28/2012		4,506,265	0	0	0	0	0	0	118,693	118,693	0	0	0
B2070204	HOUSTON	TX		09/25/2012		1,093,006	0	0	0	0	0	0	27,500	27,500	0	0	0
B2070603	HOUSTON	TX		09/19/2012		896,595	0	0	0	0	0	0	25,108	25,108	0	0	0
B2070604	HOUSTON	TX		09/19/2012		1,793,223	0	0	0	0	0	0	50,204	50,204	0	0	0
B2080901	HOUSTON	TX		10/15/2012		1,040,482	0	0	0	0	0	0	26,414	26,414	0	0	0
B2090401	HOUSTON	TX		10/29/2012		856,146	0	0	0	0	0	0	54,744	54,744	0	0	0
B2101101	HOUSTON	TX		12/21/2012		930,996	0	0	0	0	0	0	25,606	25,606	0	0	0
B2101701	HOUSTON	TX		12/19/2012		947,919	0	0	0	0	0	0	46,718	46,718	0	0	0
B2112101	HOUSTON	TX		02/26/2013		561,599	0	0	0	0	0	0	15,266	15,266	0	0	0
B2122801	HOUSTON	TX		02/21/2013		1,202,237	0	0	0	0	0	0	31,688	31,688	0	0	0
B3012301	HOUSTON	TX		03/27/2013		1,228,509	0	0	0	0	0	0	47,898	47,898	0	0	0
B3022503	HOUSTON	TX		06/10/2013		1,107,086	0	0	0	0	0	0	39,988	39,988	0	0	0
B3022701	HOUSTON	TX		04/25/2013		560,813	0	0	0	0	0	0	34,506	34,506	0	0	0
B3030403	HOUSTON	TX		05/21/2013		802,888	0	0	0	0	0	0	94,491	94,491	0	0	0
B3032007	HOUSTON	TX		06/28/2013		1,299,520	0	0	0	0	0	0	111,632	111,632	0	0	0
B3042903	HOUSTON	TX		07/11/2013		1,059,591	0	0	0	0	0	0	27,982	27,982	0	0	0
B3050601	HOUSTON	TX		07/16/2013		670,935	0	0	0	0	0	0	26,056	26,056	0	0	0
B3051001	HOUSTON	TX		08/12/2013		679,602	0	0	0	0	0	0	17,838	17,838	0	0	0
B3051301	HOUSTON	TX		08/15/2013		1,550,998	0	0	0	0	0	0	59,837	59,837	0	0	0
B3112204	HOUSTON	TX		02/21/2014		524,600	0	0	0	0	0	0	12,461	12,461	0	0	0
B3112205	HOUSTON	TX		02/27/2014		414,004	0	0	0	0	0	0	42,818	42,818	0	0	0
B3120502	HOUSTON	TX		02/28/2014		1,066,852	0	0	0	0	0	0	22,924	22,924	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
B3122001	HOUSTON	TX		03/11/2014		791,351	0	0	0	0	0	0	28,438	28,438	0	0	0
B4021402	HOUSTON	TX		05/01/2014		542,789	0	0	0	0	0	0	12,880	12,880	0	0	0
B4030704	HOUSTON	TX		05/29/2014		691,233	0	0	0	0	0	0	16,127	16,127	0	0	0
B4030705	HOUSTON	TX		05/29/2014		1,974,955	0	0	0	0	0	0	46,077	46,077	0	0	0
B4070201	HOUSTON	TX		09/09/2014		290,217	0	0	0	0	0	0	9,159	9,159	0	0	0
B4092202	HOUSTON	TX		12/03/2014		675,052	0	0	0	0	0	0	22,867	22,867	0	0	0
B4120906	HOUSTON	TX		02/09/2015		1,083,507	0	0	0	0	0	0	36,701	36,701	0	0	0
B4120909	HOUSTON	TX		02/11/2015		418,214	0	0	0	0	0	0	10,082	10,082	0	0	0
B4121901	HOUSTON	TX		02/27/2015		1,442,690	0	0	0	0	0	0	51,461	51,461	0	0	0
B5020203	HOUSTON	TX		04/23/2015		1,100,370	0	0	0	0	0	0	37,285	37,285	0	0	0
B5021301	HOUSTON	TX		04/14/2015		2,002,241	0	0	0	0	0	0	69,643	69,643	0	0	0
B5033101	HOUSTON	TX		06/12/2015		1,218,101	0	0	0	0	0	0	27,749	27,749	0	0	0
B5033102	HOUSTON	TX		06/10/2015		1,796,937	0	0	0	0	0	0	60,135	60,135	0	0	0
B5040201	HOUSTON	TX		06/11/2015		5,986,708	0	0	0	0	0	0	526,149	526,149	0	0	0
B5040202	HOUSTON	TX		06/15/2015		2,552,481	0	0	0	0	0	0	87,696	87,696	0	0	0
B5041001	HOUSTON	TX		06/19/2015		355,202	0	0	0	0	0	0	17,638	17,638	0	0	0
B5042703	HOUSTON	TX		06/25/2015		1,643,697	0	0	0	0	0	0	55,734	55,734	0	0	0
B5042801	HOUSTON	TX		07/10/2015		1,650,615	0	0	0	0	0	0	54,890	54,890	0	0	0
B5072201	HOUSTON	TX		09/02/2015		164,649	0	0	0	0	0	0	2,626	2,626	0	0	0
B5072703	HOUSTON	TX		10/05/2015		236,504	0	0	0	0	0	0	5,176	5,176	0	0	0
B5082603	HOUSTON	TX		11/13/2015		855,000	0	0	0	0	0	0	25,412	25,412	0	0	0
B5083101	HOUSTON	TX		11/10/2015		684,000	0	0	0	0	0	0	21,893	21,893	0	0	0
B5092902	HOUSTON	TX		11/18/2015		1,710,000	0	0	0	0	0	0	50,823	50,823	0	0	0
B5102201	HOUSTON	TX		02/22/2016		0	0	0	0	0	0	0	3,361,363	3,361,363	0	0	0
B5111301	HOUSTON	TX		01/26/2016		0	0	0	0	0	0	0	566,400	566,400	0	0	0
B5111303	HOUSTON	TX		02/10/2016		0	0	0	0	0	0	0	1,408,357	1,408,357	0	0	0
B5121102	HOUSTON	TX		02/08/2016		0	0	0	0	0	0	0	943,387	943,387	0	0	0
B6011901	HOUSTON	TX		03/22/2016		0	0	0	0	0	0	0	503,875	503,875	0	0	0
B6031803	HOUSTON	TX		06/08/2016		0	0	0	0	0	0	0	96,243	96,243	0	0	0
B6040802	HOUSTON	TX		06/15/2016		0	0	0	0	0	0	0	489,954	489,954	0	0	0
B6050201	HOUSTON	TX		09/29/2016		0	0	0	0	0	0	0	564,186	564,186	0	0	0
B6050202	HOUSTON	TX		07/29/2016		0	0	0	0	0	0	0	523,824	523,824	0	0	0
B6051601	HOUSTON	TX		07/27/2016		0	0	0	0	0	0	0	256,303	256,303	0	0	0
B6051701	HOUSTON	TX		07/12/2016		0	0	0	0	0	0	0	1,845,378	1,845,378	0	0	0
B6052601	HOUSTON	TX		09/28/2016		0	0	0	0	0	0	0	337,372	337,372	0	0	0
B6061701	HOUSTON	TX		09/13/2016		0	0	0	0	0	0	0	691,552	691,552	0	0	0
B6070801	HOUSTON	TX		09/09/2016		0	0	0	0	0	0	0	940,655	940,655	0	0	0
B6072701	HOUSTON	TX		10/13/2016		0	0	0	0	0	0	0	451,564	451,564	0	0	0
B6072702	HOUSTON	TX		10/13/2016		0	0	0	0	0	0	0	844,863	844,863	0	0	0
B6081201	HOUSTON	TX		11/02/2016		0	0	0	0	0	0	0	831,875	831,875	0	0	0
B6081601	HOUSTON	TX		11/04/2016		0	0	0	0	0	0	0	2,162,875	2,162,875	0	0	0
B6091902	HOUSTON	TX		11/23/2016		0	0	0	0	0	0	0	490,000	490,000	0	0	0
A8022208	HUMBLE	TX		04/22/2008		236,272	0	0	0	0	0	0	7,660	7,660	0	0	0
A8031903	HUMBLE	TX		06/13/2008		158,654	0	0	0	0	0	0	16,822	16,822	0	0	0
B0081101	HUMBLE	TX		10/26/2010		353,811	0	0	0	0	0	0	8,991	8,991	0	0	0
B3112002	HUMBLE	TX		02/11/2014		278,618	0	0	0	0	0	0	9,596	9,596	0	0	0
B4022801	HUMBLE	TX		05/02/2014		948,822	0	0	0	0	0	0	50,500	50,500	0	0	0
A3111903	HUNTSVILLE	TX		03/22/2004		658,468	0	0	0	0	0	0	64,701	64,701	0	0	0
B4041503	HUNTSVILLE	TX		05/29/2014		260,220	0	0	0	0	0	0	5,392	5,392	0	0	0
B2101801	HURST	TX		12/20/2012		941,490	0	0	0	0	0	0	48,572	48,572	0	0	0
B4030501	HURST	TX		05/29/2014		787,102	0	0	0	0	0	0	20,281	20,281	0	0	0
B5071603	HUTTO	TX		09/24/2015		954,963	0	0	0	0	0	0	21,774	21,774	0	0	0
A3062302	IRVING	TX		09/15/2003		329,992	0	0	0	0	0	0	110,471	110,471	0	0	0
A7090403	IRVING	TX		10/10/2007		462,894	0	0	0	0	0	0	15,734	15,734	0	0	0
B2061402	IRVING	TX		09/12/2012		1,180,579	0	0	0	0	0	0	30,633	30,633	0	0	0
B3041802	IRVING	TX		05/13/2013		1,483,431	0	0	0	0	0	0	37,795	37,795	0	0	0
B4010804	IRVING	TX		04/15/2014		1,177,473	0	0	0	0	0	0	29,526	29,526	0	0	0
B4123101	IRVING	TX		05/01/2015		1,126,134	0	0	0	0	0	0	37,921	37,921	0	0	0
A7022103	KATY	TX		04/24/2007		273,811	0	0	0	0	0	0	36,397	36,397	0	0	0
A7032210	KATY	TX		05/30/2007		223,728	0	0	0	0	0	0	28,816	28,816	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
A8060401	KATY	TX		02/03/2009		879,663	0	0	0	0	0	0	32,217	32,217	0	0	0
A9040104	KATY	TX		06/10/2009		1,159,810	0	0	0	0	0	0	52,409	52,409	0	0	0
B0040801	KATY	TX		05/28/2010		1,026,271	0	0	0	0	0	0	23,487	23,487	0	0	0
B1050403	KATY	TX		07/08/2011		1,611,021	0	0	0	0	0	0	40,053	40,053	0	0	0
B3041002	KATY	TX		07/23/2013		331,959	0	0	0	0	0	0	12,894	12,894	0	0	0
B3050203	KATY	TX		07/25/2013		1,226,942	0	0	0	0	0	0	31,885	31,885	0	0	0
B3101001	KATY	TX		01/14/2014		1,316,560	0	0	0	0	0	0	31,456	31,456	0	0	0
B3120901	KATY	TX		02/18/2014		447,184	0	0	0	0	0	0	25,690	25,690	0	0	0
B4030702	KATY	TX		05/19/2014		1,036,242	0	0	0	0	0	0	24,584	24,584	0	0	0
B5021003	KATY	TX		03/19/2015		1,138,458	0	0	0	0	0	0	28,725	28,725	0	0	0
B5080501	KATY	TX		10/14/2015		261,879	0	0	0	0	0	0	16,872	16,872	0	0	0
B5100802	KATY	TX		01/14/2016		0	0	0	0	0	0	0	525,689	525,689	0	0	0
B6012201	KATY	TX		03/18/2016		0	0	0	0	0	0	0	711,157	711,157	0	0	0
B6022204	KATY	TX		03/31/2016		0	0	0	0	0	0	0	993,433	993,433	0	0	0
B6050601	KATY	TX		07/20/2016		0	0	0	0	0	0	0	343,264	343,264	0	0	0
B6070601	KATY	TX		10/26/2016		0	0	0	0	0	0	0	546,293	546,293	0	0	0
A8011605	KELLER	TX		04/15/2008		539,790	0	0	0	0	0	0	17,282	17,282	0	0	0
B2052205	KELLER	TX		07/31/2012		1,044,793	0	0	0	0	0	0	27,449	27,449	0	0	0
B2091703	KELLER	TX		12/07/2012		684,852	0	0	0	0	0	0	17,711	17,711	0	0	0
B2101805	KELLER	TX		12/21/2012		372,060	0	0	0	0	0	0	13,350	13,350	0	0	0
A5091207	KERRVILLE	TX		12/31/2006		167,469	0	0	0	0	0	0	29,861	29,861	0	0	0
B2050212	KERRVILLE	TX		07/31/2012		1,353,499	0	0	0	0	0	0	53,391	53,391	0	0	0
A6042502	KILLEEN	TX		12/31/2006		251,681	0	0	0	0	0	0	10,300	10,300	0	0	0
B2031501	KILLEEN	TX		05/30/2012		1,297,947	0	0	0	0	0	0	32,491	32,491	0	0	0
A2091604	KINGWOOD	TX		11/25/2002		239,348	0	0	0	0	0	0	115,733	115,733	0	0	0
A7032806	KINGWOOD	TX		06/25/2007		207,445	0	0	0	0	0	0	7,452	7,452	0	0	0
B3101601	KINGWOOD	TX		01/07/2014		1,086,465	0	0	0	0	0	0	22,713	22,713	0	0	0
A8041801	KYLE	TX		06/30/2008		361,571	0	0	0	0	0	0	11,502	11,502	0	0	0
B2091102	KYLE	TX		10/29/2012		533,214	0	0	0	0	0	0	14,618	14,618	0	0	0
A6042803	LA PORTE	TX		07/26/2006		2,367,476	0	0	0	0	0	0	129,734	129,734	0	0	0
B0070902	LA PORTE	TX		09/15/2010		1,219,983	0	0	0	0	0	0	32,587	32,587	0	0	0
B1051001	LA PORTE	TX		08/02/2011		678,852	0	0	0	0	0	0	15,782	15,782	0	0	0
B3041703	LA PORTE	TX		07/03/2013		321,850	0	0	0	0	0	0	16,163	16,163	0	0	0
A4031902	LAKE DALLAS	TX		06/08/2004		512,975	0	0	0	0	0	0	48,107	48,107	0	0	0
B4021403	LAKE JACKSON	TX		04/11/2014		1,181,990	0	0	0	0	0	0	28,204	28,204	0	0	0
B5091401	LAKE JACKSON	TX		11/18/2015		1,539,000	0	0	0	0	0	0	31,168	31,168	0	0	0
B3081601	LAKEWAY	TX		10/30/2013		912,081	0	0	0	0	0	0	31,519	31,519	0	0	0
A5051002	LANCASTER	TX		08/19/2005		408,085	0	0	0	0	0	0	34,321	34,321	0	0	0
A7101102	LANCASTER	TX		12/19/2007		361,782	0	0	0	0	0	0	11,965	11,965	0	0	0
A9021003	LANCASTER	TX		03/31/2009		1,635,231	0	0	0	0	0	0	72,933	72,933	0	0	0
B3060702	LANCASTER	TX		08/30/2013		445,597	0	0	0	0	0	0	25,853	25,853	0	0	0
A7011708	LAREDO	TX		04/16/2007		589,801	0	0	0	0	0	0	21,535	21,535	0	0	0
A8070102	LAREDO	TX		10/01/2008		694,863	0	0	0	0	0	0	12,938	12,938	0	0	0
B0030902	LAREDO	TX		05/20/2010		1,404,118	0	0	0	0	0	0	48,543	48,543	0	0	0
B1021004	LAREDO	TX		04/25/2011		1,008,194	0	0	0	0	0	0	29,664	29,664	0	0	0
B1101702	LAREDO	TX		01/31/2012		581,150	0	0	0	0	0	0	14,942	14,942	0	0	0
B1101703	LAREDO	TX		01/31/2012		830,233	0	0	0	0	0	0	21,340	21,340	0	0	0
B4122909	LAREDO	TX		02/20/2015		230,997	0	0	0	0	0	0	5,476	5,476	0	0	0
B5090201	LAREDO	TX		12/18/2015		1,165,000	0	0	0	0	0	0	294,453	294,453	0	0	0
B5090202	LAREDO	TX		12/18/2015		900,000	0	0	0	0	0	0	227,470	227,470	0	0	0
B5111803	LAREDO	TX		02/11/2016		0	0	0	0	0	0	0	410,948	410,948	0	0	0
B4011701	LEAGUE CITY	TX		03/24/2014		443,442	0	0	0	0	0	0	10,471	10,471	0	0	0
B4042301	LEAGUE CITY	TX		06/27/2014		1,843,916	0	0	0	0	0	0	42,904	42,904	0	0	0
B4070303	LEAGUE CITY	TX		09/19/2014		2,211,852	0	0	0	0	0	0	913,588	913,588	0	0	0
B6030901	LEAGUE CITY	TX		05/13/2016		0	0	0	0	0	0	0	1,274,333	1,274,333	0	0	0
A8093004	LEWISVILLE	TX		11/25/2008		480,070	0	0	0	0	0	0	13,479	13,479	0	0	0
A9113003	LEWISVILLE	TX		12/30/2009		805,202	0	0	0	0	0	0	19,630	19,630	0	0	0
B5030205	LEWISVILLE	TX		04/17/2015		789,588	0	0	0	0	0	0	20,153	20,153	0	0	0
A8082504	LONGVIEW	TX		11/14/2008		900,271	0	0	0	0	0	0	25,915	25,915	0	0	0
B3031403	LONGVIEW	TX		06/27/2013		943,268	0	0	0	0	0	0	24,272	24,272	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	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
A4072103	LUBBOCK	TX		08/30/2004		303,619	0	0	0	0	0	0	26,097	26,097	0	0	0
B3011806	LUBBOCK	TX		03/25/2013		811,349	0	0	0	0	0	0	21,718	21,718	0	0	0
B5032401	MADISONVILLE	TX		06/12/2015		1,140,778	0	0	0	0	0	0	58,817	58,817	0	0	0
A4081902	MAGNOLIA	TX		11/18/2004		849,910	0	0	0	0	0	0	14,555	14,555	0	0	0
B2101602	MAGNOLIA	TX		12/04/2012		163,151	0	0	0	0	0	0	4,418	4,418	0	0	0
B5021302	MAGNOLIA	TX		04/15/2015		895,536	0	0	0	0	0	0	21,722	21,722	0	0	0
B5070801	MAGNOLIA	TX		09/10/2015		442,142	0	0	0	0	0	0	9,905	9,905	0	0	0
B1011901	MANSFIELD	TX		02/28/2011		1,107,819	0	0	0	0	0	0	28,958	28,958	0	0	0
B4090404	MANSFIELD	TX		10/16/2014		802,901	0	0	0	0	0	0	19,464	19,464	0	0	0
B4090405	MARSHALL	TX		10/17/2014		731,279	0	0	0	0	0	0	16,847	16,847	0	0	0
B4010902	MATHIS	TX		03/19/2014		422,629	0	0	0	0	0	0	23,676	23,676	0	0	0
B3051403	MCALLEN	TX		08/28/2013		795,340	0	0	0	0	0	0	20,556	20,556	0	0	0
B3051404	MCALLEN	TX		08/28/2013		345,791	0	0	0	0	0	0	8,942	8,942	0	0	0
B3051405	MCALLEN	TX		08/28/2013		1,141,151	0	0	0	0	0	0	29,488	29,488	0	0	0
B3051406	MCALLEN	TX		08/28/2013		760,761	0	0	0	0	0	0	19,662	19,662	0	0	0
B3051407	MCALLEN	TX		08/28/2013		532,543	0	0	0	0	0	0	13,758	13,758	0	0	0
B3051408	MCALLEN	TX		08/28/2013		246,211	0	0	0	0	0	0	6,363	6,363	0	0	0
B3051409	MCALLEN	TX		08/28/2013		491,036	0	0	0	0	0	0	12,691	12,691	0	0	0
B3051411	MCALLEN	TX		08/28/2013		179,803	0	0	0	0	0	0	4,654	4,654	0	0	0
B3051412	MCALLEN	TX		08/28/2013		275,950	0	0	0	0	0	0	7,131	7,131	0	0	0
B3051413	MCALLEN	TX		08/28/2013		276,633	0	0	0	0	0	0	7,153	7,153	0	0	0
B3051414	MCALLEN	TX		08/28/2013		518,707	0	0	0	0	0	0	13,403	13,403	0	0	0
B3103105	MCALLEN	TX		01/23/2014		375,622	0	0	0	0	0	0	8,542	8,542	0	0	0
B3103106	MCALLEN	TX		01/23/2014		301,171	0	0	0	0	0	0	6,851	6,851	0	0	0
B3103107	MCALLEN	TX		01/23/2014		338,388	0	0	0	0	0	0	7,701	7,701	0	0	0
B3103108	MCALLEN	TX		01/23/2014		1,516,020	0	0	0	0	0	0	34,475	34,475	0	0	0
A2101402	MCKINNEY	TX		01/29/2003		80,520	0	0	0	0	0	0	35,809	35,809	0	0	0
A4050603	MCKINNEY	TX		07/23/2004		234,002	0	0	0	0	0	0	58,759	58,759	0	0	0
A7102407	MCKINNEY	TX		12/11/2007		396,674	0	0	0	0	0	0	13,590	13,590	0	0	0
B4010805	MCKINNEY	TX		03/31/2014		606,955	0	0	0	0	0	0	12,959	12,959	0	0	0
B4080701	MCKINNEY	TX		11/26/2014		900,370	0	0	0	0	0	0	20,977	20,977	0	0	0
B4110302	MCKINNEY	TX		12/11/2014		1,917,358	0	0	0	0	0	0	62,456	62,456	0	0	0
B5010905	MCKINNEY	TX		04/23/2015		553,651	0	0	0	0	0	0	12,535	12,535	0	0	0
B5110303	MCKINNEY	TX		02/03/2016		0	0	0	0	0	0	0	590,027	590,027	0	0	0
B0111102	MESQUITE	TX		01/21/2011		1,024,178	0	0	0	0	0	0	32,372	32,372	0	0	0
B1020107	MESQUITE	TX		03/31/2011		878,884	0	0	0	0	0	0	22,808	22,808	0	0	0
B3062605	MESQUITE	TX		09/30/2013		2,256,559	0	0	0	0	0	0	55,234	55,234	0	0	0
A8060201	MIDLAND	TX		08/22/2008		279,798	0	0	0	0	0	0	97,701	97,701	0	0	0
B1042701	MIDLAND	TX		07/29/2011		1,683,097	0	0	0	0	0	0	46,945	46,945	0	0	0
B1042701-1	MIDLAND	TX		05/15/2015		445,364	0	0	0	0	0	0	12,432	12,432	0	0	0
B3042201	MIDLAND	TX		07/02/2013		871,653	0	0	0	0	0	0	23,014	23,014	0	0	0
B5092304	MIDLAND	TX		12/09/2015		2,800,000	0	0	0	0	0	0	707,686	707,686	0	0	0
B5082604	MILLSAP	TX		11/10/2015		1,596,000	0	0	0	0	0	0	74,779	74,779	0	0	0
A5081002	MISSION	TX		12/31/2006		556,657	0	0	0	0	0	0	100,621	100,621	0	0	0
B0041503	MISSION	TX		06/04/2010		1,248,752	0	0	0	0	0	0	42,911	42,911	0	0	0
B6020201	MISSION	TX		04/15/2016		0	0	0	0	0	0	0	897,801	897,801	0	0	0
A5060101	MISSOURI CITY	TX		08/25/2005		710,306	0	0	0	0	0	0	134,556	134,556	0	0	0
B2080201	MISSOURI CITY	TX		10/04/2012		270,629	0	0	0	0	0	0	10,565	10,565	0	0	0
B2080302	MISSOURI CITY	TX		10/04/2012		690,511	0	0	0	0	0	0	26,952	26,952	0	0	0
B2080303	MISSOURI CITY	TX		10/04/2012		533,557	0	0	0	0	0	0	20,834	20,834	0	0	0
B5092501	MISSOURI CITY	TX		12/07/2015		1,750,000	0	0	0	0	0	0	439,488	439,488	0	0	0
A7020202	NEW BRAUNFELS	TX		04/30/2007		347,696	0	0	0	0	0	0	12,265	12,265	0	0	0
B0061106	NEW CANEY	TX		08/31/2010		1,736,121	0	0	0	0	0	0	59,708	59,708	0	0	0
A5062302	NORTH RICHLAND HILLS	TX		08/03/2005		221,320	0	0	0	0	0	0	7,814	7,814	0	0	0
A8012405	NORTH RICHLAND HILLS	TX		03/26/2008		246,013	0	0	0	0	0	0	8,037	8,037	0	0	0
B1040706	NORTH RICHLAND HILLS	TX		06/30/2011		2,955,536	0	0	0	0	0	0	121,795	121,795	0	0	0
B1122101	NORTH RICHLAND HILLS	TX		03/29/2012		1,315,641	0	0	0	0	0	0	36,525	36,525	0	0	0
A7031902	ODESSA	TX		05/31/2007		218,824	0	0	0	0	0	0	17,524	17,524	0	0	0
B2091203	ODESSA	TX		04/30/2013		1,694,960	0	0	0	0	0	0	44,144	44,144	0	0	0
B5062201	ORANGE	TX		10/16/2015		1,051,096	0	0	0	0	0	0	23,415	23,415	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					
B2092801	PALESTINE	TX		11/13/2012		1,119,126	0	0	0	0	0	0	29,571	29,571	0	0	0
A5091304	PANTEGO	TX		12/31/2006		681,367	0	0	0	0	0	0	43,496	43,496	0	0	0
B0120903	PARIS	TX		02/28/2011		735,286	0	0	0	0	0	0	17,352	17,352	0	0	0
A9050101	PASADENA	TX		07/20/2009		924,019	0	0	0	0	0	0	50,973	50,973	0	0	0
B0122801	PASADENA	TX		02/17/2011		1,589,753	0	0	0	0	0	0	65,091	65,091	0	0	0
B1041301	PASADENA	TX		07/13/2011		1,163,963	0	0	0	0	0	0	45,238	45,238	0	0	0
B1041511	PASADENA	TX		06/20/2011		503,515	0	0	0	0	0	0	34,450	34,450	0	0	0
B3061402	PASADENA	TX		09/05/2013		1,743,935	0	0	0	0	0	0	58,719	58,719	0	0	0
B4101601	PASADENA	TX		12/19/2014		718,431	0	0	0	0	0	0	24,024	24,024	0	0	0
B6091904	PASADENA	TX		11/28/2016		0	0	0	0	0	0	0	831,875	831,875	0	0	0
B4082902	PEARLAND	TX		12/19/2014		1,407,155	0	0	0	0	0	0	25,584	25,584	0	0	0
B5062901	PEARLAND	TX		10/29/2015		385,161	0	0	0	0	0	0	11,584	11,584	0	0	0
B2032201	PENITAS	TX		06/12/2012		798,958	0	0	0	0	0	0	30,369	30,369	0	0	0
B0032510	PFLUGERVILLE	TX		06/03/2010		132,601	0	0	0	0	0	0	5,481	5,481	0	0	0
B0081702	PFLUGERVILLE	TX		11/12/2010		357,975	0	0	0	0	0	0	9,166	9,166	0	0	0
B6032304	PFLUGERVILLE	TX		08/01/2016		0	0	0	0	0	0	0	1,617,837	1,617,837	0	0	0
B6081704	PFLUGERVILLE	TX		10/17/2016		0	0	0	0	0	0	0	920,764	920,764	0	0	0
A5081003	PHARR	TX		11/03/2005		292,374	0	0	0	0	0	0	51,830	51,830	0	0	0
A3031101	PLANO	TX		05/16/2003		264,666	0	0	0	0	0	0	28,323	28,323	0	0	0
A5051802	PLANO	TX		09/14/2005		890,312	0	0	0	0	0	0	68,527	68,527	0	0	0
A8082703	PLANO	TX		11/05/2008		2,107,841	0	0	0	0	0	0	74,117	74,117	0	0	0
A8090203	PLANO	TX		10/08/2008		950,876	0	0	0	0	0	0	31,022	31,022	0	0	0
B1041402	PLANO	TX		06/23/2011		976,369	0	0	0	0	0	0	24,088	24,088	0	0	0
B5090101	PLANO	TX		11/09/2015		384,750	0	0	0	0	0	0	8,524	8,524	0	0	0
B5092305	PLANO	TX		11/30/2015		669,750	0	0	0	0	0	0	14,844	14,844	0	0	0
A3011602	PLEASANTON	TX		03/25/2003		1,011,308	0	0	0	0	0	0	110,827	110,827	0	0	0
B6050206	POINT	TX		06/30/2016		0	0	0	0	0	0	0	151,567	151,567	0	0	0
A9120201	PORT ARTHUR	TX		02/17/2010		495,257	0	0	0	0	0	0	20,227	20,227	0	0	0
B2021403	PORT ARTHUR	TX		04/25/2012		245,702	0	0	0	0	0	0	16,612	16,612	0	0	0
B4021201	PORTER	TX		04/10/2014		714,117	0	0	0	0	0	0	17,041	17,041	0	0	0
B6052602	RICHARDSON	TX		07/26/2016		0	0	0	0	0	0	0	615,455	615,455	0	0	0
B2102502	RICHMOND	TX		01/22/2013		388,563	0	0	0	0	0	0	14,674	14,674	0	0	0
B3102103	RICHMOND	TX		12/20/2013		289,886	0	0	0	0	0	0	16,933	16,933	0	0	0
B5061802	Richwood	TX		08/27/2015		1,720,951	0	0	0	0	0	0	38,770	38,770	0	0	0
B2040201	ROANOKE	TX		05/31/2012		1,258,582	0	0	0	0	0	0	32,479	32,479	0	0	0
B5022705	ROANOKE	TX		05/29/2015		1,227,977	0	0	0	0	0	0	30,137	30,137	0	0	0
B5012803	ROCKPORT	TX		04/16/2015		684,986	0	0	0	0	0	0	16,335	16,335	0	0	0
A8082507	ROCKWALL	TX		11/14/2008		796,576	0	0	0	0	0	0	22,921	22,921	0	0	0
A7011706	ROSENBERG	TX		04/19/2007		461,991	0	0	0	0	0	0	16,859	16,859	0	0	0
B2071605	ROSENBERG	TX		10/02/2012		241,219	0	0	0	0	0	0	9,415	9,415	0	0	0
B3012402	ROSENBERG	TX		04/25/2013		383,070	0	0	0	0	0	0	9,363	9,363	0	0	0
A6121805	ROUND ROCK	TX		02/16/2007		403,140	0	0	0	0	0	0	14,788	14,788	0	0	0
A7080201	ROUND ROCK	TX		09/27/2007		211,061	0	0	0	0	0	0	7,159	7,159	0	0	0
A8091702	ROUND ROCK	TX		11/20/2008		1,263,246	0	0	0	0	0	0	37,295	37,295	0	0	0
A9042702	ROUND ROCK	TX		07/17/2009		580,153	0	0	0	0	0	0	24,644	24,644	0	0	0
B0020901	ROUND ROCK	TX		03/29/2010		2,214,029	0	0	0	0	0	0	77,489	77,489	0	0	0
B2040502	ROUND ROCK	TX		06/21/2012		524,063	0	0	0	0	0	0	13,240	13,240	0	0	0
B2091004	ROUND ROCK	TX		11/28/2012		590,776	0	0	0	0	0	0	37,435	37,435	0	0	0
B3010203	ROUND ROCK	TX		03/21/2013		449,542	0	0	0	0	0	0	11,593	11,593	0	0	0
B3051401	ROUND ROCK	TX		08/21/2013		345,672	0	0	0	0	0	0	6,156	6,156	0	0	0
B3102101	ROUND ROCK	TX		01/24/2014		3,347,129	0	0	0	0	0	0	108,301	108,301	0	0	0
B4101009	ROUND ROCK	TX		01/07/2015		435,363	0	0	0	0	0	0	10,200	10,200	0	0	0
B4122910	ROUND ROCK	TX		03/10/2015		505,788	0	0	0	0	0	0	46,136	46,136	0	0	0
B5032301	ROUND ROCK	TX		05/18/2015		1,034,518	0	0	0	0	0	0	24,534	24,534	0	0	0
B5111001	ROUND ROCK	TX		01/28/2016		0	0	0	0	0	0	0	368,341	368,341	0	0	0
B6030402	ROUND ROCK	TX		06/08/2016		0	0	0	0	0	0	0	542,449	542,449	0	0	0
A9050402	ROWLETT	TX		06/29/2009		577,740	0	0	0	0	0	0	32,130	32,130	0	0	0
B5121001	ROWLETT	TX		03/01/2016		0	0	0	0	0	0	0	1,351,265	1,351,265	0	0	0
A8091202	SACHSE	TX		11/20/2008		520,721	0	0	0	0	0	0	15,179	15,179	0	0	0
A7011707	SAN ANGELO	TX		04/09/2007		1,004,373	0	0	0	0	0	0	36,661	36,661	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												
A8060202	SAN ANGELO	TX		08/19/2008		279,798	0	0	0	0	0	0	8,251	8,251	0	0	0
A2120302	SAN ANTONIO	TX		02/14/2003		65,981	0	0	0	0	0	0	28,130	28,130	0	0	0
A3072201	SAN ANTONIO	TX		12/31/2006		486,640	0	0	0	0	0	0	47,919	47,919	0	0	0
A4021906	SAN ANTONIO	TX		04/28/2004		209,088	0	0	0	0	0	0	56,849	56,849	0	0	0
A4041401	SAN ANTONIO	TX		08/04/2004		277,236	0	0	0	0	0	0	70,207	70,207	0	0	0
A4041601	SAN ANTONIO	TX		06/15/2004		324,003	0	0	0	0	0	0	85,527	85,527	0	0	0
A4042303	SAN ANTONIO	TX		12/31/2006		618,473	0	0	0	0	0	0	54,962	54,962	0	0	0
A4062901	SAN ANTONIO	TX		12/31/2006		344,257	0	0	0	0	0	0	29,836	29,836	0	0	0
A40629013	SAN ANTONIO	TX		12/31/2006		591,694	0	0	0	0	0	0	21,659	21,659	0	0	0
A4091402	SAN ANTONIO	TX		11/29/2004		1,446,082	0	0	0	0	0	0	123,638	123,638	0	0	0
A4091403	SAN ANTONIO	TX		11/29/2004		798,952	0	0	0	0	0	0	68,311	68,311	0	0	0
A5030103	SAN ANTONIO	TX		05/13/2005		463,740	0	0	0	0	0	0	36,928	36,928	0	0	0
A5052404	SAN ANTONIO	TX		07/12/2005		418,271	0	0	0	0	0	0	20,608	20,608	0	0	0
A5071503	SAN ANTONIO	TX		09/26/2005		167,793	0	0	0	0	0	0	31,025	31,025	0	0	0
A5110902	SAN ANTONIO	TX		01/17/2006		674,191	0	0	0	0	0	0	48,729	48,729	0	0	0
A6041101	SAN ANTONIO	TX		12/31/2006		116,890	0	0	0	0	0	0	7,784	7,784	0	0	0
A6073101	SAN ANTONIO	TX		10/04/2006		209,010	0	0	0	0	0	0	29,946	29,946	0	0	0
A6110610	SAN ANTONIO	TX		12/20/2006		284,210	0	0	0	0	0	0	49,166	49,166	0	0	0
A6112803	SAN ANTONIO	TX		04/30/2007		770,740	0	0	0	0	0	0	71,134	71,134	0	0	0
A7010401	SAN ANTONIO	TX		03/02/2007		253,266	0	0	0	0	0	0	33,668	33,668	0	0	0
A7021301	SAN ANTONIO	TX		04/24/2007		322,749	0	0	0	0	0	0	11,914	11,914	0	0	0
A7022102	SAN ANTONIO	TX		05/04/2007		659,810	0	0	0	0	0	0	24,160	24,160	0	0	0
A7040903	SAN ANTONIO	TX		06/11/2007		238,244	0	0	0	0	0	0	30,432	30,432	0	0	0
A7072703	SAN ANTONIO	TX		09/20/2007		836,884	0	0	0	0	0	0	28,009	28,009	0	0	0
A7090404	SAN ANTONIO	TX		11/13/2007		2,260,707	0	0	0	0	0	0	47,880	47,880	0	0	0
A7121202	SAN ANTONIO	TX		01/31/2008		408,112	0	0	0	0	0	0	13,384	13,384	0	0	0
A8011001	SAN ANTONIO	TX		03/07/2008		338,522	0	0	0	0	0	0	11,326	11,326	0	0	0
A8021204	SAN ANTONIO	TX		07/01/2008		611,865	0	0	0	0	0	0	64,530	64,530	0	0	0
A8022703	SAN ANTONIO	TX		05/09/2008		261,798	0	0	0	0	0	0	8,625	8,625	0	0	0
A9032303	SAN ANTONIO	TX		05/21/2009		696,677	0	0	0	0	0	0	24,707	24,707	0	0	0
B0030501	SAN ANTONIO	TX		05/10/2010		1,116,356	0	0	0	0	0	0	39,614	39,614	0	0	0
B0051101	SAN ANTONIO	TX		06/16/2010		1,476,637	0	0	0	0	0	0	114,842	114,842	0	0	0
B0080607	SAN ANTONIO	TX		10/25/2010		146,375	0	0	0	0	0	0	12,129	12,129	0	0	0
B1041501	SAN ANTONIO	TX		06/16/2011		1,570,619	0	0	0	0	0	0	39,327	39,327	0	0	0
B1060901	SAN ANTONIO	TX		08/10/2011		852,935	0	0	0	0	0	0	23,912	23,912	0	0	0
B1101902	SAN ANTONIO	TX		01/30/2012		1,107,078	0	0	0	0	0	0	73,340	73,340	0	0	0
B2020101	SAN ANTONIO	TX		03/27/2012		1,265,310	0	0	0	0	0	0	51,987	51,987	0	0	0
B2022808	SAN ANTONIO	TX		05/08/2012		1,217,200	0	0	0	0	0	0	32,998	32,998	0	0	0
B2022809	SAN ANTONIO	TX		05/08/2012		1,432,033	0	0	0	0	0	0	38,810	38,810	0	0	0
B2030702	SAN ANTONIO	TX		06/19/2012		464,779	0	0	0	0	0	0	13,036	13,036	0	0	0
B2040503	SAN ANTONIO	TX		06/21/2012		367,320	0	0	0	0	0	0	9,136	9,136	0	0	0
B2041101	SAN ANTONIO	TX		06/06/2012		511,187	0	0	0	0	0	0	13,705	13,705	0	0	0
B2042402	SAN ANTONIO	TX		07/11/2012		199,368	0	0	0	0	0	0	5,002	5,002	0	0	0
B2060801	SAN ANTONIO	TX		08/14/2012		736,732	0	0	0	0	0	0	19,231	19,231	0	0	0
B2061403	SAN ANTONIO	TX		09/25/2012		1,950,223	0	0	0	0	0	0	52,171	52,171	0	0	0
B2082702	SAN ANTONIO	TX		10/30/2012		2,013,543	0	0	0	0	0	0	51,908	51,908	0	0	0
B2092802	SAN ANTONIO	TX		11/20/2012		689,264	0	0	0	0	0	0	43,666	43,666	0	0	0
B2092803	SAN ANTONIO	TX		11/20/2012		264,091	0	0	0	0	0	0	16,238	16,238	0	0	0
B2101809	SAN ANTONIO	TX		12/21/2012		313,303	0	0	0	0	0	0	11,247	11,247	0	0	0
B3021102	SAN ANTONIO	TX		05/03/2013		589,537	0	0	0	0	0	0	15,268	15,268	0	0	0
B3021103	SAN ANTONIO	TX		05/03/2013		1,084,582	0	0	0	0	0	0	28,518	28,518	0	0	0
B3022801	SAN ANTONIO	TX		05/13/2013		263,578	0	0	0	0	0	0	6,933	6,933	0	0	0
B3022802	SAN ANTONIO	TX		05/13/2013		545,553	0	0	0	0	0	0	14,347	14,347	0	0	0
B3031301	SAN ANTONIO	TX		05/23/2013		399,059	0	0	0	0	0	0	10,500	10,500	0	0	0
B3032901	SAN ANTONIO	TX		06/10/2013		1,098,214	0	0	0	0	0	0	28,711	28,711	0	0	0
B3040101	SAN ANTONIO	TX		05/31/2013		1,409,721	0	0	0	0	0	0	84,644	84,644	0	0	0
B3050104	SAN ANTONIO	TX		07/18/2013		570,772	0	0	0	0	0	0	15,071	15,071	0	0	0
B3052005	SAN ANTONIO	TX		08/07/2013		575,296	0	0	0	0	0	0	14,866	14,866	0	0	0
B3070201	SAN ANTONIO	TX		09/23/2013		539,534	0	0	0	0	0	0	30,769	30,769	0	0	0
B3070202	SAN ANTONIO	TX		09/24/2013		393,894	0	0	0	0	0	0	22,471	22,471	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												
B3100301	SAN ANTONIO	TX		11/26/2013		493,723	0	0	0	0	0	0	27,211	27,211	0	0	0
B4050704	SAN ANTONIO	TX		07/15/2014		905,357	0	0	0	0	0	0	21,228	21,228	0	0	0
B4080401	SAN ANTONIO	TX		11/20/2014		547,147	0	0	0	0	0	0	12,748	12,748	0	0	0
B4080402	SAN ANTONIO	TX		11/17/2014		212,969	0	0	0	0	0	0	4,965	4,965	0	0	0
B4102203	SAN ANTONIO	TX		12/11/2014		1,255,352	0	0	0	0	0	0	30,086	30,086	0	0	0
B5080701	SAN ANTONIO	TX		10/20/2015		963,536	0	0	0	0	0	0	21,090	21,090	0	0	0
B5092401	SAN ANTONIO	TX		01/14/2016		0	0	0	0	0	0	0	795,798	795,798	0	0	0
B5092402	SAN ANTONIO	TX		12/09/2015		890,000	0	0	0	0	0	0	230,544	230,544	0	0	0
B6010404	SAN ANTONIO	TX		02/29/2016		0	0	0	0	0	0	0	410,948	410,948	0	0	0
B6010804	SAN ANTONIO	TX		03/15/2016		0	0	0	0	0	0	0	900,300	900,300	0	0	0
B6010805	SAN ANTONIO	TX		03/15/2016		0	0	0	0	0	0	0	248,362	248,362	0	0	0
B6011501	SAN ANTONIO	TX		03/22/2016		0	0	0	0	0	0	0	232,697	232,697	0	0	0
B6100601	SAN ANTONIO	TX		11/30/2016		0	0	0	0	0	0	0	825,220	825,220	0	0	0
B6100602	SAN ANTONIO	TX		11/30/2016		0	0	0	0	0	0	0	692,120	692,120	0	0	0
B0041502	SAN JUAN	TX		06/04/2010		1,047,335	0	0	0	0	0	0	35,991	35,991	0	0	0
B0061005	SAN MARCOS	TX		08/20/2010		220,415	0	0	0	0	0	0	5,765	5,765	0	0	0
B4111003	SAN MARCOS	TX		01/26/2015		1,910,936	0	0	0	0	0	0	807,547	807,547	0	0	0
B5072002	SAN MARCOS	TX		09/11/2015		707,655	0	0	0	0	0	0	14,500	14,500	0	0	0
B0081601	SAN SABA	TX		10/26/2010		1,014,301	0	0	0	0	0	0	46,060	46,060	0	0	0
B1052304	SCHERTZ	TX		08/18/2011		4,090,573	0	0	0	0	0	0	154,275	154,275	0	0	0
A6120603	SEGUIN	TX		03/29/2007		399,682	0	0	0	0	0	0	14,869	14,869	0	0	0
A9021204	SEGUIN	TX		04/16/2009		365,739	0	0	0	0	0	0	17,069	17,069	0	0	0
B4111301	SEMINOLE	TX		02/27/2015		965,479	0	0	0	0	0	0	22,886	22,886	0	0	0
B3102301	SHENANDOAH	TX		01/14/2014		885,183	0	0	0	0	0	0	29,789	29,789	0	0	0
A9042001	SHERMAN	TX		07/01/2009		442,885	0	0	0	0	0	0	19,163	19,163	0	0	0
A8093009	SOUTH HOUSTON	TX		11/24/2008		666,190	0	0	0	0	0	0	38,277	38,277	0	0	0
B2021503	SOUTHLAKE	TX		03/29/2012		523,034	0	0	0	0	0	0	35,205	35,205	0	0	0
B2021504	SOUTHLAKE	TX		03/29/2012		621,115	0	0	0	0	0	0	41,802	41,802	0	0	0
A5022203	SPRING	TX		05/19/2005		146,482	0	0	0	0	0	0	29,324	29,324	0	0	0
A5100503	SPRING	TX		12/31/2006		378,463	0	0	0	0	0	0	6,421	6,421	0	0	0
A7012301	SPRING	TX		06/21/2007		314,219	0	0	0	0	0	0	19,386	19,386	0	0	0
A7040202	SPRING	TX		06/29/2007		1,114,670	0	0	0	0	0	0	25,261	25,261	0	0	0
A7050301	SPRING	TX		07/20/2007		266,888	0	0	0	0	0	0	9,295	9,295	0	0	0
A7052107	SPRING	TX		07/25/2007		825,242	0	0	0	0	0	0	39,140	39,140	0	0	0
A8010201	SPRING	TX		03/10/2008		544,036	0	0	0	0	0	0	4,391	4,391	0	0	0
A8020701	SPRING	TX		04/22/2008		797,959	0	0	0	0	0	0	31,623	31,623	0	0	0
A8022206	SPRING	TX		05/12/2008		671,935	0	0	0	0	0	0	33,630	33,630	0	0	0
A8033105	SPRING	TX		06/17/2008		1,004,470	0	0	0	0	0	0	32,359	32,359	0	0	0
A8090312	SPRING	TX		11/19/2008		943,494	0	0	0	0	0	0	46,978	46,978	0	0	0
B1031401	SPRING	TX		05/05/2011		624,926	0	0	0	0	0	0	14,851	14,851	0	0	0
B1082201	SPRING	TX		10/31/2011		808,242	0	0	0	0	0	0	32,682	32,682	0	0	0
B2050210	SPRING	TX		06/28/2012		879,191	0	0	0	0	0	0	23,244	23,244	0	0	0
B3010301	SPRING	TX		03/21/2013		526,998	0	0	0	0	0	0	32,211	32,211	0	0	0
B3011602	SPRING	TX		03/08/2013		1,172,310	0	0	0	0	0	0	43,180	43,180	0	0	0
B4102202	SPRING	TX		02/03/2015		1,164,083	0	0	0	0	0	0	27,591	27,591	0	0	0
B4111001	SPRING	TX		02/06/2015		254,405	0	0	0	0	0	0	6,345	6,345	0	0	0
B5020903	SPRING	TX		03/18/2015		974,724	0	0	0	0	0	0	24,595	24,595	0	0	0
B5020904	SPRING	TX		03/18/2015		1,384,061	0	0	0	0	0	0	34,917	34,917	0	0	0
B5111801	SPRING	TX		03/03/2016		0	0	0	0	0	0	0	603,950	603,950	0	0	0
B6010602	SPRING	TX		04/04/2016		0	0	0	0	0	0	0	1,149,925	1,149,925	0	0	0
A7092102	SPRING BRANCH	TX		11/19/2007		698,450	0	0	0	0	0	0	23,554	23,554	0	0	0
A7060103	STAFFORD	TX		08/15/2007		372,912	0	0	0	0	0	0	22,048	22,048	0	0	0
A8060402	STAFFORD	TX		08/18/2008		217,647	0	0	0	0	0	0	8,498	8,498	0	0	0
A9042309	STAFFORD	TX		06/25/2009		3,130,761	0	0	0	0	0	0	84,012	84,012	0	0	0
B4091101	STAFFORD	TX		12/05/2014		555,454	0	0	0	0	0	0	13,093	13,093	0	0	0
A4031006	SUGAR LAND	TX		05/25/2004		313,244	0	0	0	0	0	0	83,363	83,363	0	0	0
B1062001	SUGAR LAND	TX		09/26/2011		990,916	0	0	0	0	0	0	25,406	25,406	0	0	0
B6032803	SUGAR LAND	TX		06/01/2016		0	0	0	0	0	0	0	1,545,129	1,545,129	0	0	0
B0062805	SUNNYVALE	TX		10/07/2010		224,307	0	0	0	0	0	0	7,420	7,420	0	0	0
B2032701	SUNNYVALE	TX		06/13/2012		515,916	0	0	0	0	0	0	13,846	13,846	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												
B1011201	TEXAS CITY	TX		03/31/2011		1,196,139	0	0	0	0	0	0	85,076	85,076	0	0	0
B6041303	THE COLONY	TX		06/10/2016		0	0	0	0	0	0	0	565,513	565,513	0	0	0
B6060602	THE COLONY	TX		08/05/2016		0	0	0	0	0	0	0	197,056	197,056	0	0	0
A3051303	THE WOODLANDS	TX		07/30/2003		356,675	0	0	0	0	0	0	36,801	36,801	0	0	0
A6100602	THE WOODLANDS	TX		12/06/2006		529,484	0	0	0	0	0	0	73,878	73,878	0	0	0
A5080502	TOMBALL	TX		11/10/2005		495,116	0	0	0	0	0	0	20,601	20,601	0	0	0
A7021901	TOMBALL	TX		05/03/2007		229,733	0	0	0	0	0	0	13,996	13,996	0	0	0
A7032004	TOMBALL	TX		06/05/2007		306,540	0	0	0	0	0	0	18,496	18,496	0	0	0
B1081505	TOMBALL	TX		11/14/2011		792,434	0	0	0	0	0	0	31,455	31,455	0	0	0
B2021401	TOMBALL	TX		04/24/2012		297,307	0	0	0	0	0	0	11,123	11,123	0	0	0
B4111402	TOMBALL	TX		01/28/2015		566,255	0	0	0	0	0	0	18,147	18,147	0	0	0
B4121803	TOMBALL	TX		03/12/2015		384,282	0	0	0	0	0	0	8,904	8,904	0	0	0
B6050502	TOMBALL	TX		07/07/2016		0	0	0	0	0	0	0	810,352	810,352	0	0	0
A8082506	TYLER	TX		11/14/2008		382,572	0	0	0	0	0	0	11,441	11,441	0	0	0
B1101001	TYLER	TX		01/27/2012		595,995	0	0	0	0	0	0	10,255	10,255	0	0	0
B5050604	TYLER	TX		07/28/2015		1,332,531	0	0	0	0	0	0	28,131	28,131	0	0	0
B3081902	UNIVERSAL CITY	TX		10/22/2013		326,540	0	0	0	0	0	0	7,691	7,691	0	0	0
A9050102	UVALDE	TX		07/20/2009		760,158	0	0	0	0	0	0	19,050	19,050	0	0	0
B1041503	VICTORIA	TX		06/30/2011		354,153	0	0	0	0	0	0	24,560	24,560	0	0	0
B2031403	VICTORIA	TX		05/24/2012		1,730,584	0	0	0	0	0	0	43,326	43,326	0	0	0
B2062903	VICTORIA	TX		09/28/2012		693,423	0	0	0	0	0	0	26,065	26,065	0	0	0
B3070203	VICTORIA	TX		09/25/2013		267,372	0	0	0	0	0	0	15,252	15,252	0	0	0
A3082901	WACO	TX		11/17/2003		258,205	0	0	0	0	0	0	80,267	80,267	0	0	0
A7031905	WACO	TX		05/17/2007		634,803	0	0	0	0	0	0	22,476	22,476	0	0	0
B1102001	WACO	TX		12/29/2011		501,257	0	0	0	0	0	0	11,859	11,859	0	0	0
A7013007	WEATHERFORD	TX		04/05/2007		486,685	0	0	0	0	0	0	17,771	17,771	0	0	0
A8111401	WEATHERFORD	TX		01/22/2009		673,227	0	0	0	0	0	0	32,059	32,059	0	0	0
A7022006	WEBSTER	TX		05/09/2007		435,729	0	0	0	0	0	0	15,602	15,602	0	0	0
B2050701	WEBSTER	TX		08/01/2012		4,114,769	0	0	0	0	0	0	164,774	164,774	0	0	0
B3092501	WEBSTER	TX		11/25/2013		1,067,967	0	0	0	0	0	0	25,827	25,827	0	0	0
B6091903	WEBSTER	TX		11/23/2016		0	0	0	0	0	0	0	665,500	665,500	0	0	0
B0041501	WESLACO	TX		06/04/2010		1,248,752	0	0	0	0	0	0	42,911	42,911	0	0	0
B2122002	WESLACO	TX		03/08/2013		1,155,059	0	0	0	0	0	0	70,041	70,041	0	0	0
A4091701	WHITE SETTLEMENT	TX		11/22/2004		401,129	0	0	0	0	0	0	36,206	36,206	0	0	0
A6030904	WHITE SETTLEMENT	TX		12/31/2006		402,206	0	0	0	0	0	0	27,994	27,994	0	0	0
A8030701	WICHITA FALLS	TX		05/19/2008		219,366	0	0	0	0	0	0	6,884	6,884	0	0	0
B2091305	WICHITA FALLS	TX		12/19/2012		335,559	0	0	0	0	0	0	8,158	8,158	0	0	0
B4022401	WICHITA FALLS	TX		05/30/2014		1,197,647	0	0	0	0	0	0	29,369	29,369	0	0	0
B5022301	WICHITA FALLS	TX		03/24/2015		4,405,259	0	0	0	0	0	0	103,826	103,826	0	0	0
A2051307	AMERICAN FORK	UT		08/01/2002		1,564,455	0	0	0	0	0	0	101,355	101,355	0	0	0
A8042101	AMERICAN FORK	UT		07/11/2008		530,609	0	0	0	0	0	0	16,508	16,508	0	0	0
B2052201	AMERICAN FORK	UT		08/23/2012		851,321	0	0	0	0	0	0	34,095	34,095	0	0	0
A7111901	BOUNTIFUL	UT		01/14/2008		196,371	0	0	0	0	0	0	15,094	15,094	0	0	0
A9111702	BOUNTIFUL	UT		01/15/2010		362,274	0	0	0	0	0	0	14,651	14,651	0	0	0
B5042201	BRIGHAM CITY	UT		07/16/2015		955,531	0	0	0	0	0	0	23,609	23,609	0	0	0
B4121503	CEDAR CITY	UT		01/30/2015		579,680	0	0	0	0	0	0	18,030	18,030	0	0	0
A8052902	CENTERVILLE	UT		08/27/2008		237,575	0	0	0	0	0	0	12,279	12,279	0	0	0
A2090605	CLEARFIELD	UT		11/25/2002		95,365	0	0	0	0	0	0	50,094	50,094	0	0	0
A7082802	CLEARFIELD	UT		10/26/2007		294,945	0	0	0	0	0	0	9,790	9,790	0	0	0
A9113007	CLEARFIELD	UT		02/11/2010		292,684	0	0	0	0	0	0	12,080	12,080	0	0	0
B5031203	CLEARFIELD	UT		04/28/2015		1,659,372	0	0	0	0	0	0	40,255	40,255	0	0	0
B5050802	CLEARFIELD	UT		07/29/2015		637,830	0	0	0	0	0	0	14,708	14,708	0	0	0
B5050804	CLEARFIELD	UT		07/29/2015		1,201,908	0	0	0	0	0	0	27,712	27,712	0	0	0
A8090405	CLINTON	UT		11/12/2008		878,545	0	0	0	0	0	0	31,660	31,660	0	0	0
B5042202	CLINTON	UT		07/01/2015		1,980,684	0	0	0	0	0	0	44,874	44,874	0	0	0
A7121303	DRAPER	UT		03/13/2008		272,768	0	0	0	0	0	0	8,909	8,909	0	0	0
A3011503	FARMINGTON	UT		03/14/2003		411,602	0	0	0	0	0	0	49,219	49,219	0	0	0
A6101006	HEBER	UT		12/13/2006		42,730	0	0	0	0	0	0	39,351	39,351	0	0	0
A3061101	HOLLADAY	UT		08/14/2003		140,190	0	0	0	0	0	0	26,174	26,174	0	0	0
A7120709	HYDE PARK	UT		02/21/2008		217,055	0	0	0	0	0	0	7,203	7,203	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					
A7120710	HYDE PARK	UT		02/21/2008		204,272	0	0	0	0	0	0	6,782	6,782	0	0	0
A7120711	HYDE PARK	UT		02/21/2008		182,390	0	0	0	0	0	0	6,013	6,013	0	0	0
A6101005	KAYSVILLE	UT		12/28/2006		687,944	0	0	0	0	0	0	25,652	25,652	0	0	0
A6101107	KAYSVILLE	UT		12/13/2006		406,542	0	0	0	0	0	0	25,722	25,722	0	0	0
A7102303	KAYSVILLE	UT		01/17/2008		126,002	0	0	0	0	0	0	14,457	14,457	0	0	0
A7072608	LAYTON	UT		10/03/2007		199,727	0	0	0	0	0	0	6,710	6,710	0	0	0
A8052903	LAYTON	UT		08/22/2008		236,858	0	0	0	0	0	0	12,349	12,349	0	0	0
B2021302	LAYTON	UT		03/28/2012		918,927	0	0	0	0	0	0	24,027	24,027	0	0	0
B6062103	LAYTON	UT		10/04/2016		0	0	0	0	0	0	0	990,611	990,611	0	0	0
A6013103	LEHI	UT		12/31/2006		147,539	0	0	0	0	0	0	10,455	10,455	0	0	0
B1112502	LEHI	UT		02/29/2012		909,899	0	0	0	0	0	0	24,675	24,675	0	0	0
A5041502	LINDON	UT		06/30/2005		262,416	0	0	0	0	0	0	16,069	16,069	0	0	0
A7120418	LINDON	UT		03/27/2008		340,262	0	0	0	0	0	0	11,383	11,383	0	0	0
A8021301	LINDON	UT		04/15/2008		311,774	0	0	0	0	0	0	10,102	10,102	0	0	0
A7091001	LOGAN	UT		11/20/2007		214,930	0	0	0	0	0	0	7,082	7,082	0	0	0
A7122103	LOGAN	UT		03/12/2008		388,274	0	0	0	0	0	0	12,837	12,837	0	0	0
A8081905	LOGAN	UT		10/24/2008		403,790	0	0	0	0	0	0	12,173	12,173	0	0	0
B0071503	LOGAN	UT		09/29/2010		722,655	0	0	0	0	0	0	29,966	29,966	0	0	0
B3062104	LOGAN	UT		09/30/2013		1,373,744	0	0	0	0	0	0	110,970	110,970	0	0	0
A4072602	MIDVALE	UT		09/30/2004		298,929	0	0	0	0	0	0	71,163	71,163	0	0	0
A7122003	MIDVALE	UT		02/08/2008		661,785	0	0	0	0	0	0	20,507	20,507	0	0	0
B1083010	MIDVALE	UT		01/31/2012		631,030	0	0	0	0	0	0	23,856	23,856	0	0	0
A4030915	MONTICELLO	UT		06/30/2004		324,891	0	0	0	0	0	0	84,206	84,206	0	0	0
B3070806	MURRAY	UT		10/02/2013		385,922	0	0	0	0	0	0	9,239	9,239	0	0	0
B3103004	MURRAY	UT		12/17/2013		1,024,038	0	0	0	0	0	0	24,616	24,616	0	0	0
B4011002	MURRAY	UT		02/28/2014		567,144	0	0	0	0	0	0	13,251	13,251	0	0	0
B4042804	MURRAY	UT		07/15/2014		820,358	0	0	0	0	0	0	21,248	21,248	0	0	0
A7053003	NORTH SALT LAKE	UT		07/17/2007		191,553	0	0	0	0	0	0	6,753	6,753	0	0	0
A7060701	NORTH SALT LAKE	UT		08/22/2007		465,845	0	0	0	0	0	0	15,549	15,549	0	0	0
A7110601	NORTH SALT LAKE	UT		01/29/2008		174,164	0	0	0	0	0	0	5,784	5,784	0	0	0
A7010302	OGDEN	UT		03/21/2007		422,598	0	0	0	0	0	0	17,305	17,305	0	0	0
A7013104	OGDEN	UT		03/30/2007		189,119	0	0	0	0	0	0	6,970	6,970	0	0	0
A7032211	OGDEN	UT		05/24/2007		228,967	0	0	0	0	0	0	12,086	12,086	0	0	0
A7060705	OGDEN	UT		08/09/2007		219,265	0	0	0	0	0	0	11,784	11,784	0	0	0
A8022017	OGDEN	UT		05/30/2008		213,297	0	0	0	0	0	0	6,941	6,941	0	0	0
B3021101	OGDEN	UT		04/22/2013		985,555	0	0	0	0	0	0	39,513	39,513	0	0	0
B5050509	OGDEN	UT		09/01/2015		817,098	0	0	0	0	0	0	40,024	40,024	0	0	0
A5091505	OREM	UT		12/31/2006		232,159	0	0	0	0	0	0	15,218	15,218	0	0	0
A7031503	OREM	UT		05/04/2007		318,782	0	0	0	0	0	0	15,547	15,547	0	0	0
B3010801	OREM	UT		03/07/2013		507,589	0	0	0	0	0	0	12,686	12,686	0	0	0
B4073102	OREM	UT		10/17/2014		385,908	0	0	0	0	0	0	9,048	9,048	0	0	0
B5022003	OREM	UT		03/31/2015		1,023,912	0	0	0	0	0	0	24,975	24,975	0	0	0
B5041407	OREM	UT		06/26/2015		1,198,252	0	0	0	0	0	0	28,760	28,760	0	0	0
B6032201	PARK CITY	UT		08/10/2016		0	0	0	0	0	0	0	563,161	563,161	0	0	0
B6041305	PARK CITY	UT		06/30/2016		0	0	0	0	0	0	0	2,161,518	2,161,518	0	0	0
A5042002	PAYSON	UT		07/22/2005		315,531	0	0	0	0	0	0	24,843	24,843	0	0	0
B3041904	PAYSON	UT		07/11/2013		272,390	0	0	0	0	0	0	7,193	7,193	0	0	0
B3110605	PAYSON	UT		03/27/2014		5,029,943	0	0	0	0	0	0	102,828	102,828	0	0	0
B3052006	PROVO	UT		08/20/2013		641,280	0	0	0	0	0	0	24,455	24,455	0	0	0
B3052007	PROVO	UT		08/20/2013		472,522	0	0	0	0	0	0	18,019	18,019	0	0	0
B4111401	RICHFIELD	UT		04/01/2015		844,969	0	0	0	0	0	0	40,670	40,670	0	0	0
A9092504	RIVERTON	UT		11/10/2009		387,440	0	0	0	0	0	0	13,553	13,553	0	0	0
B1082204	RIVERTON	UT		09/30/2011		908,332	0	0	0	0	0	0	23,291	23,291	0	0	0
B6061602	RIVERTON	UT		08/22/2016		0	0	0	0	0	0	0	397,135	397,135	0	0	0
A7082803	ROY	UT		10/26/2007		435,241	0	0	0	0	0	0	14,453	14,453	0	0	0
A8081404	ROY	UT		10/27/2008		383,490	0	0	0	0	0	0	11,273	11,273	0	0	0
A9111701	ROY	UT		01/22/2010		495,731	0	0	0	0	0	0	20,051	20,051	0	0	0
A3030302	SALT LAKE CITY	UT		06/09/2003		142,275	0	0	0	0	0	0	27,555	27,555	0	0	0
A3102901	SALT LAKE CITY	UT		01/09/2004		77,240	0	0	0	0	0	0	23,392	23,392	0	0	0
A4042204	SALT LAKE CITY	UT		07/13/2004		288,254	0	0	0	0	0	0	74,119	74,119	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												
A5040402	SALT LAKE CITY	UT		05/31/2005		157,325	0	0	0	0	0	0	12,385	12,385	0	0	0
A6102704	SALT LAKE CITY	UT		01/22/2007		369,076	0	0	0	0	0	0	13,660	13,660	0	0	0
A7040205	SALT LAKE CITY	UT		07/12/2007		194,176	0	0	0	0	0	0	12,581	12,581	0	0	0
A7040206	SALT LAKE CITY	UT		07/12/2007		175,680	0	0	0	0	0	0	11,381	11,381	0	0	0
A7071602	SALT LAKE CITY	UT		10/24/2007		386,578	0	0	0	0	0	0	22,056	22,056	0	0	0
A7072606	SALT LAKE CITY	UT		10/10/2007		627,633	0	0	0	0	0	0	20,885	20,885	0	0	0
A7100901	SALT LAKE CITY	UT		12/20/2007		299,658	0	0	0	0	0	0	34,734	34,734	0	0	0
A7111902	SALT LAKE CITY	UT		01/24/2008		189,366	0	0	0	0	0	0	6,364	6,364	0	0	0
A7112006	SALT LAKE CITY	UT		02/05/2008		565,872	0	0	0	0	0	0	18,626	18,626	0	0	0
A8011703	SALT LAKE CITY	UT		04/18/2008		425,420	0	0	0	0	0	0	16,668	16,668	0	0	0
A8021505	SALT LAKE CITY	UT		04/28/2008		392,523	0	0	0	0	0	0	15,379	15,379	0	0	0
A8021902	SALT LAKE CITY	UT		05/07/2008		602,255	0	0	0	0	0	0	19,843	19,843	0	0	0
A8082503	SALT LAKE CITY	UT		10/01/2008		388,062	0	0	0	0	0	0	11,556	11,556	0	0	0
B1032504	SALT LAKE CITY	UT		07/29/2011		290,893	0	0	0	0	0	0	21,331	21,331	0	0	0
B1110803	SALT LAKE CITY	UT		12/29/2011		552,152	0	0	0	0	0	0	14,080	14,080	0	0	0
B2041203	SALT LAKE CITY	UT		06/22/2012		411,008	0	0	0	0	0	0	11,198	11,198	0	0	0
B2110503	SALT LAKE CITY	UT		12/27/2012		307,206	0	0	0	0	0	0	18,855	18,855	0	0	0
B3040102	SALT LAKE CITY	UT		06/13/2013		517,044	0	0	0	0	0	0	19,980	19,980	0	0	0
B3052008	SALT LAKE CITY	UT		08/28/2013		811,681	0	0	0	0	0	0	30,227	30,227	0	0	0
B3062403	SALT LAKE CITY	UT		08/28/2013		693,472	0	0	0	0	0	0	17,082	17,082	0	0	0
B4030301	SALT LAKE CITY	UT		05/28/2014		245,970	0	0	0	0	0	0	6,338	6,338	0	0	0
B4121804	SALT LAKE CITY	UT		05/11/2015		533,639	0	0	0	0	0	0	12,227	12,227	0	0	0
B5051903	SALT LAKE CITY	UT		07/22/2015		2,048,986	0	0	0	0	0	0	46,414	46,414	0	0	0
A5030304	SANDY	UT		05/17/2005		157,811	0	0	0	0	0	0	13,780	13,780	0	0	0
A7052304	SANDY	UT		08/07/2007		434,522	0	0	0	0	0	0	15,010	15,010	0	0	0
A7092114	SANDY	UT		12/19/2007		343,767	0	0	0	0	0	0	11,508	11,508	0	0	0
B1032505	SOUTH JORDAN	UT		05/25/2011		1,294,681	0	0	0	0	0	0	41,112	41,112	0	0	0
B2032202	SOUTH JORDAN	UT		06/15/2012		827,496	0	0	0	0	0	0	20,897	20,897	0	0	0
B3031311	SOUTH JORDAN	UT		05/30/2013		512,381	0	0	0	0	0	0	20,169	20,169	0	0	0
B5122801	SOUTH SALT LAKE CITY	UT		02/01/2016		0	0	0	0	0	0	0	1,291,542	1,291,542	0	0	0
B2031604	SPANISH FORK	UT		06/11/2012		977,939	0	0	0	0	0	0	25,076	25,076	0	0	0
B6040401	SPANISH FORK	UT		06/16/2016		0	0	0	0	0	0	0	326,453	326,453	0	0	0
B2060102	SPRINGVILLE	UT		07/30/2012		1,005,986	0	0	0	0	0	0	26,429	26,429	0	0	0
B5021901	SPRINGVILLE	UT		05/27/2015		3,223,339	0	0	0	0	0	0	96,616	96,616	0	0	0
A7092502	ST GEORGE	UT		12/03/2007		311,305	0	0	0	0	0	0	10,172	10,172	0	0	0
99042901	TAYLORSVILLE	UT		07/22/1999		311,128	0	0	0	0	0	0	76,510	76,510	0	0	0
A3041501	TAYLORSVILLE	UT		07/11/2003		231,870	0	0	0	0	0	0	43,891	43,891	0	0	0
A8082901	TAYLORSVILLE	UT		10/24/2008		218,186	0	0	0	0	0	0	6,660	6,660	0	0	0
B1112302	TAYLORSVILLE	UT		02/07/2012		1,123,116	0	0	0	0	0	0	28,686	28,686	0	0	0
B3062601	TAYLORSVILLE	UT		09/10/2013		483,450	0	0	0	0	0	0	11,832	11,832	0	0	0
B5032503	TAYLORSVILLE	UT		07/10/2015		1,365,805	0	0	0	0	0	0	31,490	31,490	0	0	0
A7052502	TOOELE	UT		08/15/2007		952,291	0	0	0	0	0	0	20,937	20,937	0	0	0
A7102304	TOOELE	UT		04/30/2008		386,592	0	0	0	0	0	0	12,089	12,089	0	0	0
B2062205	VERNAL	UT		09/28/2012		2,750,876	0	0	0	0	0	0	110,603	110,603	0	0	0
B2062206	VERNAL	UT		09/28/2012		941,075	0	0	0	0	0	0	37,844	37,844	0	0	0
A8081403	WEST BOUNTIFUL	UT		10/27/2008		359,022	0	0	0	0	0	0	10,557	10,557	0	0	0
A9120401	WEST BOUNTIFUL	UT		01/27/2010		1,405,046	0	0	0	0	0	0	57,906	57,906	0	0	0
A6100401	WEST JORDAN	UT		12/15/2006		279,298	0	0	0	0	0	0	17,804	17,804	0	0	0
A7081008	WEST JORDAN	UT		10/25/2007		139,120	0	0	0	0	0	0	4,621	4,621	0	0	0
A7061204	WEST VALLEY	UT		07/31/2007		290,189	0	0	0	0	0	0	9,646	9,646	0	0	0
B0121702	WEST VALLEY	UT		03/09/2011		999,338	0	0	0	0	0	0	25,564	25,564	0	0	0
A3021404	WEST VALLEY CITY	UT		04/24/2003		842,991	0	0	0	0	0	0	52,275	52,275	0	0	0
A30214043	WEST VALLEY CITY	UT		02/17/2009		1,161,792	0	0	0	0	0	0	68,445	68,445	0	0	0
A6082104	WEST VALLEY CITY	UT		12/31/2006		346,580	0	0	0	0	0	0	13,169	13,169	0	0	0
A7040506	WEST VALLEY CITY	UT		06/21/2007		701,782	0	0	0	0	0	0	42,329	42,329	0	0	0
A7052104	WEST VALLEY CITY	UT		08/14/2007		887,212	0	0	0	0	0	0	33,969	33,969	0	0	0
A7081007	WEST VALLEY CITY	UT		10/12/2007		176,009	0	0	0	0	0	0	5,892	5,892	0	0	0
A8040202	WEST VALLEY CITY	UT		06/27/2008		493,624	0	0	0	0	0	0	19,302	19,302	0	0	0
B3051602	WEST VALLEY CITY	UT		08/27/2013		452,577	0	0	0	0	0	0	11,885	11,885	0	0	0
A4051402	WOODS CROSS	UT		08/05/2004		162,215	0	0	0	0	0	0	39,572	39,572	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					
A7091204	WOODS CROSS	UT		11/09/2007		253,651	0	0	0	0	0	0	8,556	8,556	0	0	0
A7112002	WOODS CROSS	UT		01/10/2008		222,771	0	0	0	0	0	0	7,489	7,489	0	0	0
B2062103	ANNANDALE	VA		09/28/2012		678,208	0	0	0	0	0	0	44,755	44,755	0	0	0
B1031802	ASHLAND	VA		05/31/2011		333,871	0	0	0	0	0	0	24,816	24,816	0	0	0
A3121704	CHESAPEAKE	VA		02/25/2004		383,162	0	0	0	0	0	0	19,364	19,364	0	0	0
A8030505	CHESAPEAKE	VA		05/22/2008		463,231	0	0	0	0	0	0	14,998	14,998	0	0	0
A8122302	CHESAPEAKE	VA		02/26/2009		514,622	0	0	0	0	0	0	18,620	18,620	0	0	0
B2080902	CHESAPEAKE	VA		10/04/2012		504,075	0	0	0	0	0	0	13,196	13,196	0	0	0
B3022703	CHESAPEAKE	VA		06/28/2013		991,934	0	0	0	0	0	0	75,857	75,857	0	0	0
B3022706	CHESAPEAKE	VA		06/28/2013		2,152,507	0	0	0	0	0	0	164,604	164,604	0	0	0
B3101506	CHESTER	VA		12/19/2013		1,260,835	0	0	0	0	0	0	41,905	41,905	0	0	0
B2041207	CULPEPER	VA		08/16/2012		267,881	0	0	0	0	0	0	16,944	16,944	0	0	0
B3050903	CULPEPER	VA		07/24/2013		397,447	0	0	0	0	0	0	14,206	14,206	0	0	0
B3050903-1	CULPEPER	VA		12/11/2014		245,218	0	0	0	0	0	0	8,745	8,745	0	0	0
B6062402	DANVILLE	VA		08/25/2016		0	0	0	0	0	0	0	271,687	271,687	0	0	0
B2011801	FAIRFAX	VA		04/02/2012		256,949	0	0	0	0	0	0	4,717	4,717	0	0	0
B4051203	FAIRFAX STATION	VA		07/30/2014		1,815,457	0	0	0	0	0	0	45,502	45,502	0	0	0
B3021104	FALLS CHURCH	VA		04/11/2013		1,962,845	0	0	0	0	0	0	120,771	120,771	0	0	0
A6053103	FREDERICKSBURG	VA		08/15/2006		982,229	0	0	0	0	0	0	100,799	100,799	0	0	0
A6090501	FREDERICKSBURG	VA		01/18/2007		1,611,878	0	0	0	0	0	0	100,897	100,897	0	0	0
B4100303	FREDERICKSBURG	VA		12/29/2014		3,419,492	0	0	0	0	0	0	58,344	58,344	0	0	0
B3102501	GLOUCESTER	VA		02/12/2014		571,401	0	0	0	0	0	0	32,826	32,826	0	0	0
A4050701	GRAFTON	VA		08/04/2004		612,406	0	0	0	0	0	0	123,871	123,871	0	0	0
B2091202	HAMPTON	VA		12/20/2012		1,342,316	0	0	0	0	0	0	32,601	32,601	0	0	0
B3022705	HAMPTON	VA		06/28/2013		1,906,235	0	0	0	0	0	0	72,804	72,804	0	0	0
B6082304	HARRISONBURG	VA		11/18/2016		0	0	0	0	0	0	0	2,564,591	2,564,591	0	0	0
B3101505	HENRICO	VA		05/19/2014		1,317,831	0	0	0	0	0	0	42,240	42,240	0	0	0
A7022603	KING GEORGE	VA		05/24/2007		2,087,883	0	0	0	0	0	0	73,056	73,056	0	0	0
A2092701	LEESBURG	VA		12/16/2002		297,126	0	0	0	0	0	0	34,172	34,172	0	0	0
A7030805	LEESBURG	VA		05/18/2007		456,469	0	0	0	0	0	0	16,347	16,347	0	0	0
B4052201	LEESBURG	VA		09/12/2014		141,819	0	0	0	0	0	0	3,402	3,402	0	0	0
B2021301	LORTON	VA		05/03/2012		758,093	0	0	0	0	0	0	19,269	19,269	0	0	0
A6020202	MANASSAS PARK	VA		12/31/2006		192,985	0	0	0	0	0	0	31,103	31,103	0	0	0
A6122101	MIDLOTHIAN	VA		03/07/2007		409,866	0	0	0	0	0	0	15,260	15,260	0	0	0
B0040507	MIDLOTHIAN	VA		07/21/2010		154,014	0	0	0	0	0	0	5,191	5,191	0	0	0
A4071601	NEWPORT NEWS	VA		11/01/2004		780,115	0	0	0	0	0	0	137,581	137,581	0	0	0
A8050602	NEWPORT NEWS	VA		07/22/2008		578,604	0	0	0	0	0	0	17,640	17,640	0	0	0
B6051604	NEWPORT NEWS	VA		07/26/2016		0	0	0	0	0	0	0	1,870,726	1,870,726	0	0	0
A8120503	NORFOLK	VA		01/28/2009		1,015,622	0	0	0	0	0	0	35,219	35,219	0	0	0
B3041801	NORFOLK	VA		06/27/2013		790,182	0	0	0	0	0	0	29,132	29,132	0	0	0
A8021402	PETERSBURG	VA		04/30/2008		652,777	0	0	0	0	0	0	21,666	21,666	0	0	0
A7110902	PORTSMOUTH	VA		01/25/2008		352,716	0	0	0	0	0	0	11,705	11,705	0	0	0
B1092901	PRINCE GEORGE	VA		12/14/2011		1,747,320	0	0	0	0	0	0	43,224	43,224	0	0	0
A8013101	QUINTON	VA		04/30/2008		834,209	0	0	0	0	0	0	28,028	28,028	0	0	0
A3042204	RICHMOND	VA		07/01/2003		183,576	0	0	0	0	0	0	67,614	67,614	0	0	0
A3051905	RICHMOND	VA		12/31/2006		599,179	0	0	0	0	0	0	32,023	32,023	0	0	0
A5110402	RICHMOND	VA		12/31/2006		218,022	0	0	0	0	0	0	7,120	7,120	0	0	0
A51104023	RICHMOND	VA		12/30/2008		21,587	0	0	0	0	0	0	707	707	0	0	0
A5122701	RICHMOND	VA		12/31/2006		309,662	0	0	0	0	0	0	22,175	22,175	0	0	0
A6090503	RICHMOND	VA		12/31/2006		390,922	0	0	0	0	0	0	15,145	15,145	0	0	0
A6102502	RICHMOND	VA		01/10/2007		254,041	0	0	0	0	0	0	15,906	15,906	0	0	0
A8011801	RICHMOND	VA		03/27/2008		618,670	0	0	0	0	0	0	20,456	20,456	0	0	0
B1012606	RICHMOND	VA		05/31/2011		1,370,462	0	0	0	0	0	0	34,063	34,063	0	0	0
B1082602	RICHMOND	VA		11/08/2011		1,600,794	0	0	0	0	0	0	39,271	39,271	0	0	0
B3101603	RICHMOND	VA		01/21/2014		1,011,882	0	0	0	0	0	0	23,393	23,393	0	0	0
B5032405	RICHMOND	VA		05/20/2015		6,893,875	0	0	0	0	0	0	166,317	166,317	0	0	0
B6040601	RICHMOND	VA		06/23/2016		0	0	0	0	0	0	0	279,973	279,973	0	0	0
A7110107	ROANOKE	VA		01/17/2008		265,434	0	0	0	0	0	0	15,167	15,167	0	0	0
B5010501	STAFFORD	VA		03/31/2015		856,795	0	0	0	0	0	0	21,984	21,984	0	0	0
A2112002	STERLING	VA		04/30/2003		414,677	0	0	0	0	0	0	36,193	36,193	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					
A3050606	STERLING	VA		08/13/2003		1,318,984	0	0	0	0	0	0	59,629	59,629	0	0	0
A3050607	STERLING	VA		08/13/2003		477,188	0	0	0	0	0	0	21,575	21,575	0	0	0
B0042704	SUFFOLK	VA		06/29/2010		725,082	0	0	0	0	0	0	24,921	24,921	0	0	0
A7022803	TROY	VA		04/10/2007		311,258	0	0	0	0	0	0	18,887	18,887	0	0	0
A3050608	VIENNA	VA		08/13/2003		491,667	0	0	0	0	0	0	22,227	22,227	0	0	0
B3050902	VIENNA	VA		07/19/2013		1,914,971	0	0	0	0	0	0	68,446	68,446	0	0	0
A4081103	VIRGINIA BEACH	VA		10/28/2004		744,040	0	0	0	0	0	0	64,732	64,732	0	0	0
A5060203	VIRGINIA BEACH	VA		08/12/2005		268,311	0	0	0	0	0	0	51,092	51,092	0	0	0
A5100502	VIRGINIA BEACH	VA		12/31/2006		276,005	0	0	0	0	0	0	16,081	16,081	0	0	0
A7011103	VIRGINIA BEACH	VA		04/06/2007		730,505	0	0	0	0	0	0	41,235	41,235	0	0	0
A7011104	VIRGINIA BEACH	VA		04/06/2007		605,689	0	0	0	0	0	0	37,008	37,008	0	0	0
B2050101	VIRGINIA BEACH	VA		07/19/2012		1,212,106	0	0	0	0	0	0	30,880	30,880	0	0	0
B4040205	VIRGINIA BEACH	VA		07/01/2014		1,088,658	0	0	0	0	0	0	56,473	56,473	0	0	0
B4102801	VIRGINIA BEACH	VA		01/23/2015		616,996	0	0	0	0	0	0	20,763	20,763	0	0	0
B6072001	VIRGINIA BEACH	VA		10/05/2016		0	0	0	0	0	0	0	514,919	514,919	0	0	0
A7083102	WAYNESBORO	VA		10/31/2007		476,574	0	0	0	0	0	0	21,997	21,997	0	0	0
A7082103	WILLIAMSBURG	VA		11/27/2007		276,709	0	0	0	0	0	0	5,861	5,861	0	0	0
B2122703	WILLIAMSBURG	VA		03/29/2013		904,240	0	0	0	0	0	0	52,425	52,425	0	0	0
B3102201	WINCHESTER	VA		12/04/2013		817,060	0	0	0	0	0	0	18,081	18,081	0	0	0
A9042801	WOODBRIDGE	VA		07/20/2009		503,667	0	0	0	0	0	0	23,035	23,035	0	0	0
B1060603	ZION CROSSROADS	VA		08/11/2011		1,862,596	0	0	0	0	0	0	45,981	45,981	0	0	0
A9042201	ALGONA	WA		06/12/2009		2,691,019	0	0	0	0	0	0	175,568	175,568	0	0	0
A3031909	ARLINGTON	WA		06/12/2003		428,654	0	0	0	0	0	0	166,350	166,350	0	0	0
B4082607	ARLINGTON	WA		10/31/2014		1,343,185	0	0	0	0	0	0	49,731	49,731	0	0	0
B4082608	ARLINGTON	WA		10/31/2014		3,074,633	0	0	0	0	0	0	106,859	106,859	0	0	0
A9101604	AUBURN	WA		12/30/2009		863,101	0	0	0	0	0	0	45,753	45,753	0	0	0
B0060703	AUBURN	WA		08/18/2010		933,937	0	0	0	0	0	0	71,396	71,396	0	0	0
B3042605	AUBURN	WA		09/11/2013		382,953	0	0	0	0	0	0	20,966	20,966	0	0	0
B2010502	BATTLE GROUND	WA		03/15/2012		846,583	0	0	0	0	0	0	21,806	21,806	0	0	0
A3040701	BELLEVUE	WA		06/20/2003		301,650	0	0	0	0	0	0	111,033	111,033	0	0	0
B2060808	BELLEVUE	WA		08/10/2012		769,518	0	0	0	0	0	0	21,353	21,353	0	0	0
B3060301	BELLEVUE	WA		10/18/2013		694,414	0	0	0	0	0	0	17,450	17,450	0	0	0
B5020401	BELLEVUE	WA		05/06/2015		1,131,734	0	0	0	0	0	0	32,227	32,227	0	0	0
A9030602	BELLINGHAM	WA		04/29/2009		529,094	0	0	0	0	0	0	19,128	19,128	0	0	0
B1080103	BELLINGHAM	WA		10/13/2011		823,301	0	0	0	0	0	0	20,646	20,646	0	0	0
B1080105	BELLINGHAM	WA		10/13/2011		1,594,388	0	0	0	0	0	0	85,026	85,026	0	0	0
A3082202	BOTHELL	WA		11/07/2003		235,509	0	0	0	0	0	0	16,988	16,988	0	0	0
A4041602	BOTHELL	WA		07/06/2004		196,082	0	0	0	0	0	0	49,229	49,229	0	0	0
B1040109	BOTHELL	WA		06/14/2011		1,942,582	0	0	0	0	0	0	72,944	72,944	0	0	0
B2052301	BOTHELL	WA		07/20/2012		1,959,030	0	0	0	0	0	0	129,711	129,711	0	0	0
B4061103	BOTHELL	WA		07/30/2014		5,470,065	0	0	0	0	0	0	116,851	116,851	0	0	0
B2040401	BREMERTON	WA		06/29/2012		266,310	0	0	0	0	0	0	10,126	10,126	0	0	0
B2051706	BREMERTON	WA		07/31/2012		298,516	0	0	0	0	0	0	7,841	7,841	0	0	0
B2051707	BREMERTON	WA		07/31/2012		617,918	0	0	0	0	0	0	16,235	16,235	0	0	0
A7032303	BURIEN	WA		06/06/2007		998,836	0	0	0	0	0	0	35,475	35,475	0	0	0
B1031104	BURIEN	WA		05/26/2011		417,116	0	0	0	0	0	0	10,375	10,375	0	0	0
B1031603	BURIEN	WA		05/26/2011		356,385	0	0	0	0	0	0	11,600	11,600	0	0	0
B2041202	BURIEN	WA		06/21/2012		683,178	0	0	0	0	0	0	17,519	17,519	0	0	0
B3020703	BURIEN	WA		04/26/2013		1,757,549	0	0	0	0	0	0	65,712	65,712	0	0	0
A9021905	BURLINGTON	WA		04/15/2009		561,233	0	0	0	0	0	0	18,407	18,407	0	0	0
A9060801	BURLINGTON	WA		07/31/2009		902,599	0	0	0	0	0	0	36,844	36,844	0	0	0
A90608013	BURLINGTON	WA		07/30/2010		158,812	0	0	0	0	0	0	6,079	6,079	0	0	0
B1082503	BURLINGTON	WA		12/20/2011		1,210,973	0	0	0	0	0	0	31,333	31,333	0	0	0
B0011102	CENTRALIA	WA		03/18/2010		1,034,187	0	0	0	0	0	0	37,254	37,254	0	0	0
A7101001	EDGEWOOD	WA		12/18/2007		249,658	0	0	0	0	0	0	8,251	8,251	0	0	0
B0120811	EDMONDS	WA		03/01/2011		304,284	0	0	0	0	0	0	7,341	7,341	0	0	0
B2120604	EDMONDS	WA		02/27/2013		1,801,366	0	0	0	0	0	0	48,209	48,209	0	0	0
A7112001	EVERETT	WA		01/10/2008		259,710	0	0	0	0	0	0	8,726	8,726	0	0	0
A9111101	EVERETT	WA		01/29/2010		1,566,399	0	0	0	0	0	0	54,094	54,094	0	0	0
B0020503	EVERETT	WA		03/31/2010		273,097	0	0	0	0	0	0	11,379	11,379	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 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					
B1020302	EVERETT	WA		03/31/2011		1,054,786	0	0	0	0	0	0	30,273	30,273	0	0	0
B1082501	EVERETT	WA		12/20/2011		454,096	0	0	0	0	0	0	11,755	11,755	0	0	0
B2011603	EVERETT	WA		03/06/2012		525,621	0	0	0	0	0	0	13,745	13,745	0	0	0
B2061302	EVERETT	WA		09/10/2012		2,094,848	0	0	0	0	0	0	57,766	57,766	0	0	0
B3013010	EVERETT	WA		05/01/2013		691,288	0	0	0	0	0	0	25,973	25,973	0	0	0
B3022101	EVERETT	WA		05/21/2013		1,292,478	0	0	0	0	0	0	31,900	31,900	0	0	0
B3031906	EVERETT	WA		05/31/2013		771,592	0	0	0	0	0	0	20,616	20,616	0	0	0
B3050302	EVERETT	WA		07/26/2013		1,066,946	0	0	0	0	0	0	28,178	28,178	0	0	0
B6011502	EVERETT	WA		04/08/2016		0	0	0	0	0	0	0	1,085,253	1,085,253	0	0	0
B1092902	FEDERAL WAY	WA		11/16/2011		787,721	0	0	0	0	0	0	19,921	19,921	0	0	0
B2040402	FEDERAL WAY	WA		06/29/2012		290,294	0	0	0	0	0	0	11,032	11,032	0	0	0
B2121206	FEDERAL WAY	WA		02/15/2013		588,932	0	0	0	0	0	0	29,633	29,633	0	0	0
B3032001	FEDERAL WAY	WA		06/28/2013		535,458	0	0	0	0	0	0	20,451	20,451	0	0	0
B3041201	FEDERAL WAY	WA		06/27/2013		497,094	0	0	0	0	0	0	13,411	13,411	0	0	0
B3042606	FEDERAL WAY	WA		09/04/2013		237,541	0	0	0	0	0	0	13,007	13,007	0	0	0
B3042607	FEDERAL WAY	WA		08/28/2013		916,014	0	0	0	0	0	0	50,602	50,602	0	0	0
B4111701	FERNDALE	WA		01/21/2015		1,230,335	0	0	0	0	0	0	26,442	26,442	0	0	0
B4072802	FIFE	WA		09/22/2014		709,769	0	0	0	0	0	0	16,449	16,449	0	0	0
A3080601	KENNEWICK	WA		10/27/2003		120,366	0	0	0	0	0	0	38,799	38,799	0	0	0
B3031905	KENNEWICK	WA		07/17/2013		1,398,084	0	0	0	0	0	0	36,915	36,915	0	0	0
B6021203	KENNEWICK	WA		05/10/2016		0	0	0	0	0	0	0	239,071	239,071	0	0	0
A4042420	KENT	WA		07/01/2004		545,501	0	0	0	0	0	0	25,184	25,184	0	0	0
A4042420-1	KENT	WA		04/29/2014		173,359	0	0	0	0	0	0	4,430	4,430	0	0	0
A7012401	KENT	WA		04/10/2007		626,919	0	0	0	0	0	0	22,622	22,622	0	0	0
B0071603	KENT	WA		09/20/2010		502,346	0	0	0	0	0	0	13,418	13,418	0	0	0
B1072203	KENT	WA		09/26/2011		1,280,483	0	0	0	0	0	0	33,309	33,309	0	0	0
B2070202	KENT	WA		11/01/2012		965,111	0	0	0	0	0	0	25,897	25,897	0	0	0
B2112001	KENT	WA		02/19/2013		782,422	0	0	0	0	0	0	27,340	27,340	0	0	0
B2121205	KENT	WA		02/15/2013		418,218	0	0	0	0	0	0	21,047	21,047	0	0	0
B3013007	KENT	WA		06/14/2013		6,193,484	0	0	0	0	0	0	236,544	236,544	0	0	0
B5021704	KENT	WA		05/06/2015		520,999	0	0	0	0	0	0	18,014	18,014	0	0	0
B5040303	KENT	WA		06/29/2015		2,338,840	0	0	0	0	0	0	56,121	56,121	0	0	0
B6101202	KENT	WA		11/17/2016		0	0	0	0	0	0	0	2,946,834	2,946,834	0	0	0
A8011602	KINGSTON	WA		03/18/2008		586,101	0	0	0	0	0	0	12,889	12,889	0	0	0
B2051708	KINGSTON	WA		07/31/2012		555,234	0	0	0	0	0	0	14,587	14,587	0	0	0
A7012303	KIRKLAND	WA		05/14/2007		273,044	0	0	0	0	0	0	9,885	9,885	0	0	0
A7012602	KIRKLAND	WA		04/17/2007		288,231	0	0	0	0	0	0	10,408	10,408	0	0	0
B0050702	KIRKLAND	WA		07/09/2010		287,607	0	0	0	0	0	0	14,443	14,443	0	0	0
B0060902	KIRKLAND	WA		07/15/2010		1,940,541	0	0	0	0	0	0	150,966	150,966	0	0	0
B0120806	KIRKLAND	WA		01/21/2011		1,923,206	0	0	0	0	0	0	141,624	141,624	0	0	0
B1052505	KIRKLAND	WA		07/29/2011		2,150,606	0	0	0	0	0	0	149,468	149,468	0	0	0
B2020901	KIRKLAND	WA		05/14/2012		370,384	0	0	0	0	0	0	10,003	10,003	0	0	0
B2062905	KIRKLAND	WA		08/28/2012		709,418	0	0	0	0	0	0	28,418	28,418	0	0	0
B2122108	KIRKLAND	WA		04/12/2013		1,491,684	0	0	0	0	0	0	55,780	55,780	0	0	0
A8070201	LACEY	WA		09/23/2008		1,120,770	0	0	0	0	0	0	39,974	39,974	0	0	0
B1070612	LACEY	WA		10/11/2011		869,769	0	0	0	0	0	0	20,224	20,224	0	0	0
A5121502	LAKEWOOD	WA		12/31/2006		149,840	0	0	0	0	0	0	11,286	11,286	0	0	0
A4010503	LIBERTY LAKE	WA		04/22/2004		1,353,665	0	0	0	0	0	0	136,035	136,035	0	0	0
A3050905	LYNNWOOD	WA		12/31/2006		374,359	0	0	0	0	0	0	42,398	42,398	0	0	0
A5121301	LYNNWOOD	WA		02/06/2006		269,149	0	0	0	0	0	0	20,542	20,542	0	0	0
A6113003	LYNNWOOD	WA		02/01/2007		200,079	0	0	0	0	0	0	27,556	27,556	0	0	0
A9031202	LYNNWOOD	WA		05/21/2009		4,058,259	0	0	0	0	0	0	358,501	358,501	0	0	0
B1083102	LYNNWOOD	WA		10/31/2011		454,430	0	0	0	0	0	0	11,745	11,745	0	0	0
B2011601	LYNNWOOD	WA		03/30/2012		1,610,384	0	0	0	0	0	0	44,043	44,043	0	0	0
B2021704	LYNNWOOD	WA		03/30/2012		1,098,006	0	0	0	0	0	0	30,024	30,024	0	0	0
B2121204	MARYSVILLE	WA		02/15/2013		1,671,818	0	0	0	0	0	0	84,099	84,099	0	0	0
B3121702	MERCER ISLAND	WA		02/12/2014		488,881	0	0	0	0	0	0	17,691	17,691	0	0	0
B6031107	MILTON	WA		07/18/2016		0	0	0	0	0	0	0	2,169,855	2,169,855	0	0	0
B0031101	MONROE	WA		04/15/2010		1,865,188	0	0	0	0	0	0	146,783	146,783	0	0	0
B2100206	MONROE	WA		12/12/2012		2,002,139	0	0	0	0	0	0	52,580	52,580	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					
B4082003	MT VERNON	WA		11/14/2014		2,277,717	0	0	0	0	0	0	53,973	53,973	0	0	0
B2121704	MUKILTEO	WA		02/11/2013		2,129,175	0	0	0	0	0	0	57,879	57,879	0	0	0
B3031811	MUKILTEO	WA		06/19/2013		1,092,139	0	0	0	0	0	0	66,037	66,037	0	0	0
B5031803	MUKILTEO	WA		04/24/2015		1,897,341	0	0	0	0	0	0	44,472	44,472	0	0	0
A2090504	OAK HARBOR	WA		12/16/2002		440,135	0	0	0	0	0	0	24,869	24,869	0	0	0
B4061603	OAK HARBOR	WA		09/16/2014		489,056	0	0	0	0	0	0	11,920	11,920	0	0	0
B4120804	OAK HARBOR	WA		02/02/2015		514,836	0	0	0	0	0	0	17,216	17,216	0	0	0
A8092903	OLYMPIA	WA		11/19/2008		832,836	0	0	0	0	0	0	31,493	31,493	0	0	0
B1110701	OLYMPIA	WA		02/03/2012		3,670,730	0	0	0	0	0	0	90,924	90,924	0	0	0
B2070201	OLYMPIA	WA		08/31/2012		732,876	0	0	0	0	0	0	20,336	20,336	0	0	0
B2102308	OLYMPIA	WA		12/31/2012		530,558	0	0	0	0	0	0	24,674	24,674	0	0	0
B3073102	PASCO	WA		10/09/2013		429,878	0	0	0	0	0	0	46,043	46,043	0	0	0
A8020807	PORT ANGELES	WA		06/03/2008		741,688	0	0	0	0	0	0	15,201	15,201	0	0	0
B2112002	PORT ORCHARD	WA		02/19/2013		906,553	0	0	0	0	0	0	22,086	22,086	0	0	0
B3032707	PORT ORCHARD	WA		05/23/2013		752,310	0	0	0	0	0	0	20,097	20,097	0	0	0
B2092103	POULSBO	WA		11/08/2012		645,574	0	0	0	0	0	0	17,326	17,326	0	0	0
B5030504	POULSBO	WA		06/01/2015		1,255,923	0	0	0	0	0	0	30,141	30,141	0	0	0
A4040103	PUYALLUP	WA		06/23/2004		802,919	0	0	0	0	0	0	79,626	79,626	0	0	0
A8011806	PUYALLUP	WA		04/22/2008		2,451,687	0	0	0	0	0	0	62,838	62,838	0	0	0
A9110502	PUYALLUP	WA		12/31/2009		1,369,604	0	12,216	0	0	12,216	0	28,772	28,772	0	0	0
B2040403	PUYALLUP	WA		06/29/2012		287,621	0	0	0	0	0	0	10,934	10,934	0	0	0
B3041705	PUYALLUP	WA		06/03/2013		578,290	0	0	0	0	0	0	15,358	15,358	0	0	0
B3050303	PUYALLUP	WA		07/26/2013		1,324,506	0	0	0	0	0	0	34,969	34,969	0	0	0
B3051606	PUYALLUP	WA		08/12/2013		687,060	0	0	0	0	0	0	17,751	17,751	0	0	0
B4071101	PUYALLUP	WA		10/08/2014		635,065	0	0	0	0	0	0	15,393	15,393	0	0	0
A3112604	REDMOND	WA		02/05/2004		207,644	0	0	0	0	0	0	59,338	59,338	0	0	0
B6062201	REDMOND	WA		09/14/2016		0	0	0	0	0	0	0	2,687,088	2,687,088	0	0	0
A4050606	RENTON	WA		08/10/2004		282,040	0	0	0	0	0	0	69,139	69,139	0	0	0
A7042301	RENTON	WA		07/17/2007		251,048	0	0	0	0	0	0	14,924	14,924	0	0	0
B0081102	RENTON	WA		10/27/2010		1,096,234	0	0	0	0	0	0	43,266	43,266	0	0	0
B3010804	RENTON	WA		03/13/2013		409,893	0	0	0	0	0	0	25,051	25,051	0	0	0
B3042609	RENTON	WA		09/05/2013		518,301	0	0	0	0	0	0	28,365	28,365	0	0	0
B6031106	RENTON	WA		07/18/2016		0	0	0	0	0	0	0	813,752	813,752	0	0	0
A8050905	RICHLAND	WA		07/31/2008		678,980	0	0	0	0	0	0	18,216	18,216	0	0	0
A80509053	RICHLAND	WA		03/31/2010		372,263	0	0	0	0	0	0	10,224	10,224	0	0	0
A2092502	SEATTLE	WA		11/21/2002		217,577	0	0	0	0	0	0	25,394	25,394	0	0	0
A3011302	SEATTLE	WA		04/01/2003		39,709	0	0	0	0	0	0	4,370	4,370	0	0	0
A3061906	SEATTLE	WA		08/29/2003		497,141	0	0	0	0	0	0	51,973	51,973	0	0	0
A3081203	SEATTLE	WA		10/29/2003		423,112	0	0	0	0	0	0	41,476	41,476	0	0	0
A5081501	SEATTLE	WA		12/31/2006		375,122	0	0	0	0	0	0	30,766	30,766	0	0	0
A7050705	SEATTLE	WA		07/24/2007		461,874	0	0	0	0	0	0	15,906	15,906	0	0	0
A7091203	SEATTLE	WA		11/06/2007		474,333	0	0	0	0	0	0	12,925	12,925	0	0	0
A7121014	SEATTLE	WA		02/25/2008		349,176	0	0	0	0	0	0	11,359	11,359	0	0	0
A8020601	SEATTLE	WA		04/17/2008		800,826	0	0	0	0	0	0	26,910	26,910	0	0	0
A8020601-1	SEATTLE	WA		12/12/2014		310,059	0	0	0	0	0	0	11,376	11,376	0	0	0
A8041601	SEATTLE	WA		07/08/2008		2,516,249	0	0	0	0	0	0	240,452	240,452	0	0	0
A8091503	SEATTLE	WA		11/25/2008		3,024,490	0	0	0	0	0	0	74,345	74,345	0	0	0
A8091902	SEATTLE	WA		11/18/2008		466,631	0	0	0	0	0	0	11,850	11,850	0	0	0
A8091903	SEATTLE	WA		11/18/2008		874,956	0	0	0	0	0	0	21,510	21,510	0	0	0
A9030204	SEATTLE	WA		05/20/2009		1,527,207	0	0	0	0	0	0	54,159	54,159	0	0	0
B0020507	SEATTLE	WA		03/16/2010		673,645	0	0	0	0	0	0	23,886	23,886	0	0	0
B0061103	SEATTLE	WA		08/20/2010		143,714	0	0	0	0	0	0	4,909	4,909	0	0	0
B0062503	SEATTLE	WA		09/01/2010		886,591	0	0	0	0	0	0	24,353	24,353	0	0	0
B1052504	SEATTLE	WA		08/03/2011		1,153,096	0	0	0	0	0	0	40,289	40,289	0	0	0
B1092601	SEATTLE	WA		01/31/2012		945,295	0	0	0	0	0	0	25,040	25,040	0	0	0
B2030902	SEATTLE	WA		05/22/2012		1,156,971	0	0	0	0	0	0	76,938	76,938	0	0	0
B2042303	SEATTLE	WA		07/13/2012		510,080	0	0	0	0	0	0	20,782	20,782	0	0	0
B2051502	SEATTLE	WA		07/23/2012		435,775	0	0	0	0	0	0	17,777	17,777	0	0	0
B2051503	SEATTLE	WA		07/23/2012		435,775	0	0	0	0	0	0	17,777	17,777	0	0	0
B2103112	SEATTLE	WA		12/14/2012		2,197,148	0	0	0	0	0	0	59,508	59,508	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					
B2103112-1	SEATTLE	WA		11/22/2013		239,350	0	0	0	0	0	0	5,725	5,725	0	0	0
B2121802	SEATTLE	WA		02/26/2013		595,435	0	0	0	0	0	0	37,866	37,866	0	0	0
B3042601	SEATTLE	WA		07/18/2013		774,656	0	0	0	0	0	0	46,446	46,446	0	0	0
B3042608	SEATTLE	WA		08/27/2013		799,668	0	0	0	0	0	0	44,166	44,166	0	0	0
B3052201	SEATTLE	WA		08/07/2013		664,190	0	0	0	0	0	0	24,151	24,151	0	0	0
B3080801	SEATTLE	WA		10/28/2013		743,390	0	0	0	0	0	0	18,982	18,982	0	0	0
B3082701	SEATTLE	WA		10/28/2013		388,696	0	0	0	0	0	0	9,927	9,927	0	0	0
B4011402	SEATTLE	WA		03/26/2014		1,005,827	0	0	0	0	0	0	24,950	24,950	0	0	0
B4120506	SEATTLE	WA		02/10/2015		1,062,351	0	0	0	0	0	0	24,754	24,754	0	0	0
B5081003	SEATTLE	WA		10/22/2015		287,290	0	0	0	0	0	0	6,515	6,515	0	0	0
B5081004	SEATTLE	WA		10/22/2015		287,290	0	0	0	0	0	0	6,515	6,515	0	0	0
B6040501	SEATTLE	WA		05/18/2016		0	0	0	0	0	0	0	2,873,700	2,873,700	0	0	0
B6040801	SEATTLE	WA		06/16/2016		0	0	0	0	0	0	0	256,500	256,500	0	0	0
A2111401	SEQUIM	WA		02/27/2003		575,237	0	0	0	0	0	0	64,503	64,503	0	0	0
B5030505	SEQUIM	WA		06/01/2015		1,203,086	0	0	0	0	0	0	40,797	40,797	0	0	0
A9071701	SETAC	WA		10/06/2009		740,011	0	0	0	0	0	0	40,573	40,573	0	0	0
B2051705	SILVERDALE	WA		07/31/2012		868,681	0	0	0	0	0	0	22,819	22,819	0	0	0
B2121207	SNOHOMISH	WA		02/15/2013		688,511	0	0	0	0	0	0	34,643	34,643	0	0	0
B1080101	SNOQUALMIE	WA		09/23/2011		1,981,883	0	0	0	0	0	0	50,798	50,798	0	0	0
A4052116	SPOKANE	WA		08/19/2004		1,279,164	0	0	0	0	0	0	125,250	125,250	0	0	0
A7091307	SPOKANE	WA		12/03/2007		245,093	0	0	0	0	0	0	8,205	8,205	0	0	0
B1041802	SPOKANE	WA		08/19/2011		537,288	0	0	0	0	0	0	13,460	13,460	0	0	0
B5010601	SPOKANE	WA		04/01/2015		1,101,785	0	0	0	0	0	0	34,948	34,948	0	0	0
B0072801	STANWOOD	WA		09/28/2010		785,926	0	0	0	0	0	0	24,786	24,786	0	0	0
B1102003	STANWOOD	WA		01/27/2012		910,608	0	0	0	0	0	0	24,120	24,120	0	0	0
B6021204	SUNNYSIDE	WA		05/10/2016		0	0	0	0	0	0	0	265,635	265,635	0	0	0
A5101801	TACOMA	WA		01/10/2006		307,487	0	0	0	0	0	0	19,122	19,122	0	0	0
A8011105	TACOMA	WA		03/26/2008		985,221	0	0	0	0	0	0	37,534	37,534	0	0	0
A8071003	TACOMA	WA		09/30/2008		355,896	0	0	0	0	0	0	18,063	18,063	0	0	0
B1122002	TACOMA	WA		03/08/2012		1,974,283	0	0	0	0	0	0	51,615	51,615	0	0	0
B2060103	TACOMA	WA		07/31/2012		1,345,062	0	0	0	0	0	0	34,797	34,797	0	0	0
B2092001	TACOMA	WA		11/13/2012		2,510,594	0	0	0	0	0	0	67,366	67,366	0	0	0
B2101002	TACOMA	WA		11/30/2012		2,008,481	0	0	0	0	0	0	53,891	53,891	0	0	0
B3051605	TACOMA	WA		08/12/2013		614,472	0	0	0	0	0	0	15,881	15,881	0	0	0
B3051607	TACOMA	WA		08/06/2013		656,943	0	0	0	0	0	0	17,246	17,246	0	0	0
B3051608	TACOMA	WA		08/06/2013		299,023	0	0	0	0	0	0	7,850	7,850	0	0	0
B3081603	TACOMA	WA		12/02/2013		3,683,773	0	0	0	0	0	0	90,005	90,005	0	0	0
B3090503	TACOMA	WA		11/21/2013		940,013	0	0	0	0	0	0	19,912	19,912	0	0	0
B4021003	TACOMA	WA		04/15/2014		610,093	0	0	0	0	0	0	14,081	14,081	0	0	0
B4040402	TACOMA	WA		04/30/2014		3,010,217	0	0	0	0	0	0	102,229	102,229	0	0	0
A6032703	TUKWILA	WA		12/31/2006		210,811	0	0	0	0	0	0	32,574	32,574	0	0	0
A8121101	TUKWILA	WA		02/17/2009		870,405	0	0	0	0	0	0	23,193	23,193	0	0	0
B1101002	TUKWILA	WA		12/02/2011		1,734,088	0	0	0	0	0	0	44,200	44,200	0	0	0
B1121602	TUKWILA	WA		04/02/2012		238,904	0	0	0	0	0	0	6,592	6,592	0	0	0
B4030603	TUKWILA	WA		06/12/2014		765,158	0	0	0	0	0	0	18,048	18,048	0	0	0
B1032503	TUMWATER	WA		06/14/2011		705,161	0	0	0	0	0	0	17,396	17,396	0	0	0
A5091202	UNION GAP	WA		11/29/2005		319,388	0	0	0	0	0	0	24,207	24,207	0	0	0
B3050703	UNIVERSITY PLACE	WA		07/23/2013		426,634	0	0	0	0	0	0	25,382	25,382	0	0	0
A2112502	VANCOUVER	WA		01/24/2003		456,923	0	0	0	0	0	0	51,347	51,347	0	0	0
A3021911	VANCOUVER	WA		05/01/2003		65,563	0	0	0	0	0	0	7,619	7,619	0	0	0
A4031602	VANCOUVER	WA		05/27/2004		358,017	0	0	0	0	0	0	20,080	20,080	0	0	0
A6121509	VANCOUVER	WA		03/01/2007		2,887,397	0	0	0	0	0	0	116,939	116,939	0	0	0
A7102902	VANCOUVER	WA		12/19/2007		346,989	0	0	0	0	0	0	13,049	13,049	0	0	0
A8022904	VANCOUVER	WA		05/15/2008		1,711,154	0	0	0	0	0	0	56,360	56,360	0	0	0
B0071604	VANCOUVER	WA		09/20/2010		430,582	0	0	0	0	0	0	11,501	11,501	0	0	0
B0122702	VANCOUVER	WA		03/30/2011		1,751,954	0	0	0	0	0	0	44,160	44,160	0	0	0
B1012401	VANCOUVER	WA		08/15/2011		2,914,290	0	0	0	0	0	0	69,804	69,804	0	0	0
B2041903	VANCOUVER	WA		06/14/2012		516,969	0	0	0	0	0	0	10,128	10,128	0	0	0
B2082101	VANCOUVER	WA		12/05/2012		1,540,912	0	0	0	0	0	0	39,226	39,226	0	0	0
B2120602	VANCOUVER	WA		02/14/2013		223,738	0	0	0	0	0	0	26,849	26,849	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												
B3011502	VANCOUVER	WA		03/15/2013		662,728	0	0	0	0	0	0	16,829	16,829	0	0	0
B3072902	VANCOUVER	WA		09/18/2013		318,314	0	0	0	0	0	0	11,631	11,631	0	0	0
B4043003	VANCOUVER	WA		06/23/2014		485,313	0	0	0	0	0	0	16,258	16,258	0	0	0
B4043003-1	VANCOUVER	WA		09/08/2015		333,147	0	0	0	0	0	0	11,085	11,085	0	0	0
B4071703	VANCOUVER	WA		09/19/2014		1,143,629	0	0	0	0	0	0	26,501	26,501	0	0	0
B4102901	VANCOUVER	WA		01/05/2015		1,613,463	0	0	0	0	0	0	55,004	55,004	0	0	0
B5111204	VANCOUVER	WA		01/20/2016		0	0	0	0	0	0	0	337,062	337,062	0	0	0
B6030705	VANCOUVER	WA		05/17/2016		0	0	0	0	0	0	0	275,038	275,038	0	0	0
A6053104	WALLA WALLA	WA		10/30/2006		1,201,103	0	0	0	0	0	0	43,573	43,573	0	0	0
B3052009	WALLA WALLA	WA		07/23/2013		405,083	0	0	0	0	0	0	46,075	46,075	0	0	0
A8062701	YAKIMA	WA		09/09/2008		262,017	0	0	0	0	0	0	10,163	10,163	0	0	0
B6022601	YELM	WA		03/28/2016		0	0	0	0	0	0	0	490,810	490,810	0	0	0
A5080805	APPLETON	WI		12/31/2006		151,421	0	0	0	0	0	0	11,597	11,597	0	0	0
B5042303	EAU CLAIRE	WI		06/30/2015		4,835,544	0	0	0	0	0	0	116,038	116,038	0	0	0
B2050804	FOND DU LAC	WI		09/05/2012		708,248	0	0	0	0	0	0	35,170	35,170	0	0	0
A5012905	GREEN BAY	WI		04/29/2005		170,562	0	0	0	0	0	0	13,501	13,501	0	0	0
B5111003	GREEN BAY	WI		02/11/2016		0	0	0	0	0	0	0	1,246,983	1,246,983	0	0	0
B3031202	GREENDALE	WI		04/24/2013		1,318,262	0	0	0	0	0	0	27,850	27,850	0	0	0
A7082901	LAKE GENEVA	WI		11/30/2007		666,080	0	0	0	0	0	0	14,479	14,479	0	0	0
A7083002	LAKE GENEVA	WI		11/20/2007		258,909	0	0	0	0	0	0	5,637	5,637	0	0	0
A7120609	LAKE GENEVA	WI		03/10/2008		485,211	0	0	0	0	0	0	10,327	10,327	0	0	0
B1071902	LAKE GENEVA	WI		10/11/2011		598,092	0	0	0	0	0	0	15,696	15,696	0	0	0
B4040801	MADISON	WI		05/29/2014		3,353,467	0	0	0	0	0	0	80,882	80,882	0	0	0
B0020802	MARSHFIELD	WI		04/15/2010		1,416,799	0	0	0	0	0	0	47,382	47,382	0	0	0
A2083002	MILWAUKEE	WI		12/12/2002		251,277	0	0	0	0	0	0	20,532	20,532	0	0	0
A6082103	MILWAUKEE	WI		10/17/2006		311,809	0	0	0	0	0	0	10,946	10,946	0	0	0
B2091802	MILWAUKEE	WI		02/01/2013		842,504	0	0	0	0	0	0	21,860	21,860	0	0	0
B5082801	MILWAUKEE	WI		12/15/2015		2,000,000	0	0	0	0	0	0	503,847	503,847	0	0	0
A4091601	NEW RICHMOND	WI		11/18/2004		499,417	0	0	0	0	0	0	35,427	35,427	0	0	0
A6020901	OAK CREEK	WI		12/31/2006		104,530	0	0	0	0	0	0	7,338	7,338	0	0	0
B3012802	OSHKOSH	WI		05/22/2013		872,829	0	0	0	0	0	0	33,175	33,175	0	0	0
B2102602	PORTAGE	WI		01/25/2013		2,693,511	0	0	0	0	0	0	59,052	59,052	0	0	0
B6072704	STURTEVANT	WI		09/14/2016		0	0	0	0	0	0	0	537,619	537,619	0	0	0
B2110730	TOMAH	WI		12/28/2012		749,940	0	0	0	0	0	0	46,728	46,728	0	0	0
A7050704	WAUNAKEE	WI		09/14/2007		209,325	0	0	0	0	0	0	7,176	7,176	0	0	0
A5012908	WAUSAU	WI		04/27/2005		211,518	0	0	0	0	0	0	16,766	16,766	0	0	0
B3010803	WEST ALLIS	WI		03/15/2013		351,935	0	0	0	0	0	0	21,510	21,510	0	0	0
A6122202	BUFFALO	WY		03/13/2007		219,124	0	0	0	0	0	0	13,536	13,536	0	0	0
A7092107	CHEYENNE	WY		11/20/2007		433,006	0	0	0	0	0	0	14,431	14,431	0	0	0
A7041801	LARAMIE	WY		07/10/2007		300,028	0	0	0	0	0	0	17,511	17,511	0	0	0
0299999. Mortgages with partial repayments						4,597,735,986	0	7,129	0	0	7,129	0	659,302,802	659,302,837	0	0	0
B6030202	BIRMINGHAM	AL		06/09/2016	07/13/2016	0	0	0	0	0	0	0	3,775,000	3,775,000	0	0	0
B6012805	SARALAND	AL		03/31/2016	04/13/2016	0	0	0	0	0	0	0	1,100,000	1,100,000	0	0	0
B6031001	MESA	AZ		06/20/2016	07/13/2016	0	0	0	0	0	0	0	370,000	370,000	0	0	0
B6061003	MESA	AZ		08/31/2016	09/13/2016	0	0	0	0	0	0	0	1,200,000	1,200,000	0	0	0
A8031002	PHOENIX	AZ		06/06/2008	01/27/2016	195,564	0	0	0	27,863	27,863	0	223,427	144,330	0	(79,097)	(79,097)
B5120202	SCOTTSDALE	AZ		03/01/2016	04/13/2016	0	0	0	0	0	0	0	1,800,000	1,800,000	0	0	0
B3092401	ANAHEIM	CA		12/20/2013	02/29/2016	1,425,639	0	0	0	1,602	1,602	0	1,427,241	1,411,423	0	(15,818)	(15,818)
B5092205	ANAHEIM	CA		01/07/2016	02/10/2016	0	0	0	0	0	0	0	950,000	950,000	0	0	0
B6011302	BAKERSFIELD	CA		03/28/2016	04/13/2016	0	0	0	0	0	0	0	2,000,000	2,000,000	0	0	0
B6011204	DAVIS	CA		03/31/2016	04/13/2016	0	0	0	0	0	0	0	2,750,000	2,750,000	0	0	0
B6012801	FREMONT	CA		03/23/2016	04/13/2016	0	0	0	0	0	0	0	1,900,000	1,900,000	0	0	0
B6062105	LAGUNA HILLS	CA		08/30/2016	09/13/2016	0	0	0	0	0	0	0	700,000	700,000	0	0	0
B6062106	LAGUNA HILLS	CA		08/30/2016	09/13/2016	0	0	0	0	0	0	0	700,000	700,000	0	0	0
B6012806	PASO ROBLES	CA		05/16/2016	06/10/2016	0	0	0	0	0	0	0	600,000	600,000	0	0	0
B6090201	REDWOOD CITY	CA		11/10/2016	12/19/2016	0	0	0	0	0	0	0	750,000	750,000	0	0	0
B2100501	SACRAMENTO	CA		03/19/2013	03/29/2016	1,059,800	0	0	0	41,013	41,013	0	1,100,813	673,938	0	(426,875)	(426,875)
B6052006	SAN FERNANDO	CA		08/02/2016	09/13/2016	0	0	0	0	0	0	0	720,000	720,000	0	0	0
B6012807	SAN JOSE	CA		03/24/2016	04/13/2016	0	0	0	0	0	0	0	730,000	730,000	0	0	0
B6041505	SAN MARCOS	CA		06/16/2016	07/13/2016	0	0	0	0	0	0	0	2,750,000	2,750,000	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	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					
B5122101	TEMECULA	CA		03/30/2016	04/13/2016	0	0	0	0	0	0	0	1,100,000	1,100,000	0	0	0
B6040804	WEST SACRAMENTO	CA		05/26/2016	06/10/2016	0	0	0	0	0	0	0	2,000,000	2,000,000	0	0	0
A8081501	WINDSOR LOCKS	CT		10/06/2008	01/22/2016	1,400,537	0	0	0	2,646	2,646	0	1,403,183	1,330,676	0	(72,507)	(72,507)
A8081501A	WINDSOR LOCKS	CT		10/20/2015	01/22/2016	5,997	0	0	0	0	0	0	5,997	5,723	0	(274)	(274)
B6032902	DAVENPORT	FL		06/13/2016	07/13/2016	0	0	0	0	0	0	0	1,400,000	1,400,000	0	0	0
B6090801	FORT MYERS	FL		11/18/2016	12/19/2016	0	0	0	0	0	0	0	775,000	775,000	0	0	0
A7091402	FORT WALTON BEACH	FL		01/14/2008	04/29/2016	447,412	0	0	0	3,886	3,886	0	451,298	187,272	0	(264,026)	(264,026)
B1029924	FORT WALTON BEACH	FL		09/30/2011	12/27/2016	885,407	0	0	0	2,345	2,345	0	887,752	100	0	(887,652)	(887,652)
B1029948	MARIANNA	FL		10/14/2011	12/27/2016	715,937	0	0	0	1,365	1,365	0	717,302	100	0	(717,202)	(717,202)
B2110902-1	MELBOURNE	FL		11/03/2016	12/19/2016	0	0	0	0	0	0	0	185,288	185,288	0	0	0
B5120302	ORLANDO	FL		02/19/2016	03/15/2016	0	0	0	0	0	0	0	2,900,000	2,900,000	0	0	0
B1029904	PANAMA CITY	FL		10/14/2011	04/04/2016	807,514	0	0	0	0	0	0	807,514	505,217	0	(302,296)	(302,296)
B1029910	PANAMA CITY	FL		10/14/2011	12/27/2016	634,208	0	0	0	1,890	1,890	0	636,098	100	0	(635,998)	(635,998)
B6072004	ATHENS	GA		09/20/2016	10/11/2016	0	0	0	0	0	0	0	1,950,000	1,950,000	0	0	0
B6060901	ATLANTA	GA		10/14/2016	11/10/2016	0	0	0	0	0	0	0	600,000	600,000	0	0	0
B6020202	BUFORD	GA		04/11/2016	05/11/2016	0	0	0	0	0	0	0	900,000	900,000	0	0	0
B6062104	GRIFFIN	GA		08/26/2016	09/13/2016	0	0	0	0	0	0	0	750,000	750,000	0	0	0
B6071101	KENNESAW	GA		09/15/2016	10/11/2016	0	0	0	0	0	0	0	2,450,000	2,450,000	0	0	0
B6071502	MACON	GA		08/30/2016	09/13/2016	0	0	0	0	0	0	0	1,900,000	1,900,000	0	0	0
B2102601	PEMBROKE	GA		12/14/2012	09/12/2016	687,174	0	0	0	3,570	3,570	0	690,744	117,781	0	(572,963)	(572,963)
B6022203	WOODSTOCK	GA		04/27/2016	05/11/2016	0	0	0	0	0	0	0	1,550,000	1,550,000	0	0	0
B6052703	EDWARDSVILLE	IL		08/25/2016	09/13/2016	0	0	0	0	0	0	0	2,700,000	2,700,000	0	0	0
A7062801	NAPERVILLE	IL		09/12/2007	05/10/2016	238,218	0	0	0	6,696	6,696	0	244,914	166,441	0	(78,473)	(78,473)
B6010801	INDIANAPOLIS	IN		03/08/2016	04/13/2016	0	0	0	0	0	0	0	1,125,000	1,125,000	0	0	0
A7083104	TERRE HAUTE	IN		12/04/2007	12/29/2016	694,536	0	0	0	13,059	13,059	0	707,595	281,971	0	(425,624)	(425,624)
B2030901	BELCAMP	MD		06/22/2012	02/19/2016	773,561	0	0	0	27,900	27,900	0	801,461	787,050	0	(14,411)	(14,411)
B6081802	AUBURN HILLS	MI		11/22/2016	12/19/2016	0	0	0	0	0	0	0	1,975,000	1,975,000	0	0	0
A5070701	DETROIT	MI		09/26/2005	12/02/2016	951,753	0	0	0	2,391	2,391	0	954,143	487,641	0	(466,502)	(466,502)
A7083103	KENTWOOD	MI		11/28/2007	12/09/2016	803,829	0	0	0	999	999	0	804,828	543,151	0	(261,677)	(261,677)
B6052303	KANSAS CITY	MO		08/26/2016	09/13/2016	0	0	0	0	0	0	0	2,100,000	2,100,000	0	0	0
B6072802	ST PETERS	MO		11/01/2016	12/19/2016	0	0	0	0	0	0	0	900,000	900,000	0	0	0
B6012804	CHARLOTTE	NC		04/29/2016	05/11/2016	0	0	0	0	0	0	0	1,550,000	1,550,000	0	0	0
B6080403	HUNTERSVILLE	NC		10/21/2016	11/10/2016	0	0	0	0	0	0	0	1,500,000	1,500,000	0	0	0
B5111603	RAEFORD	NC		01/29/2016	02/10/2016	0	0	0	0	0	0	0	3,600,000	3,600,000	0	0	0
B6030805	WAKE FOREST	NC		06/01/2016	07/13/2016	0	0	0	0	0	0	0	750,000	750,000	0	0	0
B6091601	ALBUQUERQUE	NM		10/31/2016	11/10/2016	0	0	0	0	0	0	0	4,000,000	4,000,000	0	0	0
B6051801	SANTA FE	NM		08/09/2016	09/13/2016	0	0	0	0	0	0	0	3,540,000	3,540,000	0	0	0
B0072610	BETHPAGE	NY		11/10/2010	11/29/2016	3,403,028	0	0	0	74,139	74,139	0	3,477,167	1,802,943	0	(1,674,224)	(1,674,224)
B4040202	BETHPAGE	NY		06/18/2014	11/29/2016	905,696	0	0	0	15,759	15,759	0	921,455	754,462	0	(166,993)	(166,993)
B6071901	BRONX	NY		09/26/2016	10/11/2016	0	0	0	0	0	0	0	1,000,000	1,000,000	0	0	0
B5102701	BROOKLYN	NY		02/19/2016	03/15/2016	0	0	0	0	0	0	0	2,000,000	2,000,000	0	0	0
A4090104	BUFFALO	NY		11/05/2004	06/21/2016	309,825	0	0	0	13,455	13,455	0	323,280	258,463	0	(64,816)	(64,816)
A5072902	CLAY	NY		12/31/2006	03/30/2016	765,037	0	0	0	60,529	60,529	0	825,565	102,043	0	(723,522)	(723,522)
A5072902A	CLAY	NY		06/19/2014	03/30/2016	104,672	0	0	0	0	0	0	104,672	0	0	(104,672)	(104,672)
A6050501	OGDENSBURG	NY		12/31/2006	03/30/2016	415,925	0	0	0	23,057	23,057	0	438,982	55,478	0	(383,504)	(383,504)
B5092901	PENFIELD	NY		01/20/2016	02/10/2016	0	0	0	0	0	0	0	1,300,000	1,300,000	0	0	0
B4040201	ROSLYN	NY		06/18/2014	11/29/2016	523,348	0	0	0	21,372	21,372	0	544,720	297,894	0	(246,827)	(246,827)
A8011603	ASHLAND	OH		03/26/2008	01/06/2016	147,367	0	0	0	0	0	0	147,367	84,533	0	(62,835)	(62,835)
B2091406	CINCINNATI	OH		11/29/2012	03/30/2016	1,305,828	0	0	0	15,171	15,171	0	1,320,999	701,991	0	(619,009)	(619,009)
B5110202	CINCINNATI	OH		03/08/2016	04/13/2016	0	0	0	0	0	0	0	1,250,000	1,250,000	0	0	0
B5121602	TULSA	OK		03/11/2016	04/13/2016	0	0	0	0	0	0	0	1,000,000	1,000,000	0	0	0
B6062701	KEIZER	OR		09/23/2016	10/11/2016	0	0	0	0	0	0	0	475,000	475,000	0	0	0
B6030808	PORTLAND	OR		06/03/2016	07/13/2016	0	0	0	0	0	0	0	875,000	875,000	0	0	0
B6012202	SALEM	OR		03/31/2016	04/13/2016	0	0	0	0	0	0	0	3,050,000	3,050,000	0	0	0
B2100505	MANNING	SC		03/19/2013	06/02/2016	847,831	0	0	0	125,550	125,550	0	973,381	605,790	0	(367,591)	(367,591)
B6061402	ROCK HILL	SC		09/09/2016	10/11/2016	0	0	0	0	0	0	0	925,000	925,000	0	0	0
B5121605	MEMPHIS	TN		03/09/2016	04/13/2016	0	0	0	0	0	0	0	800,000	800,000	0	0	0
B5121606	MEMPHIS	TN		03/09/2016	04/13/2016	0	0	0	0	0	0	0	1,000,000	1,000,000	0	0	0
B6012001	NASHVILLE	TN		03/07/2016	04/13/2016	0	0	0	0	0	0	0	1,925,000	1,925,000	0	0	0
B6070803	UNION CITY	TN		10/11/2016	11/10/2016	0	0	0	0	0	0	0	1,380,000	1,380,000	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												
B6100604	ARLINGTON	TX		11/30/2016	12/19/2016	0	0	0	0	0	0	0	1,450,000	1,450,000	0	0	0
B5111304	CARROLLTON	TX		03/01/2016	04/13/2016	0	0	0	0	0	0	0	1,100,000	1,100,000	0	0	0
B6012002	DALLAS	TX		03/11/2016	04/13/2016	0	0	0	0	0	0	0	1,250,000	1,250,000	0	0	0
B2100503	CHILHOWIE	VA		03/19/2013	02/19/2016	1,695,663	0	0	0	52,663	52,663	0	1,748,326	915,416	0	(832,910)	(832,910)
B0090302	KIMBERLY	WI		11/23/2010	12/30/2016	1,518,994	0	0	0	14,669	14,669	0	1,533,663	713,082	0	(820,549)	(820,549)
0399999. Mortgages disposed						23,670,300	0	0	0	553,589	553,589	0	109,999,176	98,710,296	0	(11,288,847)	(11,288,847)
0599999 - Totals						5,184,197,836	0	7,129	0	553,589	560,718	0	1,340,250,456	1,328,961,609	0	(11,288,847)	(11,288,847)

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	NMC Limited 2 LLC		Portland	OR	Dain Rauscher, Inc		12/31/2001		1,238,577	0	0	0	0	0	0	0	0	667,339	50.000
2199999. Joint Venture Interests - Other - Unaffiliated									1,238,577	0	0	0	0	0	0	0	0	667,339	XXX
000000-00-0	USB 2012-1		St Louis	MO	U.S. Bancorp Community Development Corporation		01/12/2012		29,073,513	16,414,971	16,414,971	0	(2,727,146)	0	0	0	(2,727,146)	0	99.990
3199999. Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									29,073,513	16,414,971	16,414,971	0	(2,727,146)	0	0	0	(2,727,146)	0	XXX
000000-00-0	OEF II		Chicago	IL	National Equity Fund, Inc		01/01/1996		5,000,000	95,073	95,073	0	(6,429)	0	0	0	(6,429)	0	29.382
000000-00-0	OEF III		Chicago	IL	National Equity Fund, Inc		01/01/1998		5,000,000	0	0	0	0	0	0	0	0	0	19.210
000000-00-0	OEF IV		Chicago	IL	National Equity Fund, Inc		01/01/1999		5,000,000	123,207	123,207	0	(78,759)	0	0	0	(78,759)	0	12.386
000000-00-0	HEF IV		Chicago	IL	National Equity Fund, Inc		01/16/2004		5,000,000	486,935	486,935	0	(117,978)	0	0	0	(117,978)	0	12.650
000000-00-0	HEF V		Chicago	IL	National Equity Fund, Inc		01/01/2005		5,000,000	690,750	690,750	0	(275,275)	0	0	0	(275,275)	0	8.330
000000-00-0	HEF VII		Chicago	IL	National Equity Fund, Inc		12/31/2008		3,000,000	925,806	925,806	0	(267,594)	0	0	0	(267,594)	0	3.443
000000-00-0	HEF VIII		Chicago	IL	National Equity Fund, Inc		10/06/2009		3,000,000	1,547,535	1,547,535	0	(246,664)	0	0	0	(246,664)	0	13.635
000000-00-0	WNC Fund 32		Irvine	CA	WNC & Associates		06/01/2010		9,999,995	4,468,952	4,468,952	0	(940,811)	0	0	0	(940,811)	0	6.488
000000-00-0	USA 80		Granville	OH	The Richman Group		08/27/2010		10,000,000	5,130,041	5,130,041	0	(935,613)	0	0	0	(935,613)	0	4.106
000000-00-0	PNC Fund 45		Louisville	KY	PNC Real Estate		11/22/2010		9,595,122	4,696,998	4,696,998	0	(873,351)	0	0	0	(873,351)	404,878	3.908
000000-00-0	RBC Fund 13		Cleveland	OH	RBC Capital Markets		11/22/2010		9,986,135	5,075,924	5,075,924	0	(885,372)	0	0	0	(885,372)	0	5.540
000000-00-0	Sterling Fund 51		Manhasset	NY	First Sterling Financial Inc.		01/28/2011		8,767,652	4,340,945	4,340,945	0	(819,818)	0	0	0	(819,818)	38,239	25.490
000000-00-0	Centerline Fund 38		New York	NY	Centerline Corp Partners XXXVIII LP		02/17/2011		10,000,000	5,191,637	5,191,637	0	(923,269)	0	0	0	(923,269)	0	8.385
000000-00-0	Michel Countryside 19		Boston	MA	Michel Associates, Ltd.		03/15/2011		4,871,476	2,556,599	2,556,599	0	(439,827)	0	0	0	(439,827)	0	10.249
000000-00-0	WNC Fund 34		Irvine	CA	WNC & Associates		05/05/2011		9,296,000	4,928,744	4,928,744	0	(818,089)	0	0	0	(818,089)	0	7.999
000000-00-0	Standard Fund 1		Chicago	IL	National Equity Fund, Inc		05/13/2011		16,046,026	3,395,455	3,395,455	0	(1,423,772)	0	0	0	(1,423,772)	241,851	99.990
000000-00-0	PNC Fund 46		Louisville	KY	PNC Real Estate		06/15/2011		9,685,222	5,147,181	5,147,181	0	(869,518)	0	0	0	(869,518)	314,778	6.493
000000-00-0	Red Stone 2011 Natl Fund		Cleveland	OH	Red Stone Equity Partners		08/10/2011		9,513,330	5,190,329	5,190,329	0	(883,632)	0	0	0	(883,632)	175,589	9.523
000000-00-0	CREA Fund 23		Indianapolis	IN	City Real Estate Advisors, Inc.		09/28/2011		9,810,220	5,527,985	5,527,985	0	(884,741)	0	0	0	(884,741)	183,186	7.935
000000-00-0	HEF I		Chicago	IL	National Equity Fund, Inc		12/31/2011		843,118	287,762	287,762	0	(227,114)	0	0	0	(227,114)	0	19.980
000000-00-0	Raymond James Fund 38		St Petersburg	FL	Raymond James & Associates		03/06/2012		9,596,427	6,200,123	6,200,123	0	(850,367)	0	0	0	(850,367)	403,573	4.878
000000-00-0	Sterling Fund 52		Manhasset	NY	First Sterling Financial Inc.		03/29/2012		10,000,000	6,105,997	6,105,997	0	(877,190)	0	0	0	(877,190)	0	11.812
000000-00-0	CREA Fund 26		Indianapolis	IN	City Real Estate Advisors, Inc.		04/11/2012		9,668,297	5,756,256	5,756,256	0	(858,871)	0	0	0	(858,871)	329,703	8.269
000000-00-0	CREA Fund 31		Indianapolis	IN	City Real Estate Advisors, Inc.		01/11/2013		37,604,744	22,202,088	22,202,088	0	(3,552,677)	0	0	0	(3,552,677)	706,597	99.990
000000-00-0	Alliant Tax Credit Fund 74		Woodland Hills	CA	Alliant Asset Management Company, LLC		04/01/2014		9,468,650	5,441,279	5,441,279	0	(1,104,866)	0	0	0	(1,104,866)	527,783	4.182
000000-00-0	NEF 2008		Chicago	IL	National Equity Fund, Inc		05/01/2014		8,794,137	5,026,497	5,026,497	0	(1,435,268)	0	0	0	(1,435,268)	0	10.710
000000-00-0	NEF 2008 II		Chicago	IL	National Equity Fund, Inc		05/01/2014		13,603,645	8,141,169	8,141,169	0	(2,020,494)	0	0	0	(2,020,494)	0	26.660
000000-00-0	NEF 2009		Chicago	IL	National Equity Fund, Inc		05/01/2014		15,025,066	9,473,837	9,473,837	0	(2,153,452)	0	0	0	(2,153,452)	282,961	25.000
000000-00-0	Alliant Tax Credit Fund 76		Woodland Hills	CA	Alliant Asset Management Company, LLC		06/25/2014		9,808,807	6,068,985	6,068,985	0	(1,507,681)	0	0	0	(1,507,681)	1,546,834	4.526
000000-00-0	Michel Countryside 22		Boston	MA	Michel Associates, Ltd.		11/24/2014		26,781,816	21,911,507	21,911,507	0	(2,555,991)	0	0	0	(2,555,991)	11,449,503	84.654
000000-00-0	Garnet Fund 41		Dover	DE	AEGON USA Realty Advisors, LLC		03/13/2015		6,225,875	4,815,800	4,815,800	0	(1,200,251)	0	0	0	(1,200,251)	12,130,316	25.000
000000-00-0	Alliant Tax Credit Fund 83		Woodland Hills	CA	Alliant Asset Management Company, LLC		06/30/2015		6,355,361	5,260,220	5,260,220	0	(1,058,948)	0	0	0	(1,058,948)	3,644,639	7.154
000000-00-0	Sterling Fund 54		Manhasset	NY	First Sterling Financial Inc.		11/05/2015		4,142,128	2,855,991	2,855,991	0	(1,230,861)	0	0	0	(1,230,861)	10,857,872	52.277
000000-00-0	R4 Fund 5		New York	NY	R4 California State Credit Partners LLC		12/07/2015		4,794,556	3,575,452	3,575,452	0	(1,146,762)	0	0	0	(1,146,762)	15,205,444	7.633
000000-00-0	Michel Countryside 23		Boston	MA	Michel Associates, Ltd.		12/09/2015		8,070,926	5,976,428	5,976,428	0	(2,086,168)	0	0	0	(2,086,168)	9,983,074	83.549
000000-00-0	Garnet Fund 46		Dover	DE	AEGON USA Realty Advisors, LLC		04/01/2016		7,010,381	5,879,637	5,879,637	0	(1,130,744)	0	0	0	(1,130,744)	9,486,280	99.990
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									336,365,112	184,499,124	184,499,124	0	(36,688,217)	0	0	0	(36,688,217)	77,913,100	XXX
000000-00-0	MO State		St Louis	MO	State Credit Acquistion & Management, LLC		01/01/2006		2,724,290	456,300	456,300	0	(14,472)	0	0	0	(14,472)	0	0.100
000000-00-0	Red Stone Fund 21		Cleveland	OH	Red Stone Equity Partners		12/01/2010		1,281,659	768,666	768,666	0	(114,650)	0	0	0	(114,650)	31,245	49.995
000000-00-0	CA State Credit Partners		New York	NY	R4 California State Credit Partners LLC		02/21/2014		2,527,387	943,189	943,189	0	(628,935)	0	0	0	(628,935)	59,897	36.519
000000-00-0	R4 Fund III		New York	NY	R4 California State Credit Partners LLC		03/09/2016		689,270	171,925	171,925	0	(517,345)	0	0	0	(517,345)	1,921,600	1.000
3799999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated									7,222,606	2,340,080	2,340,080	0	(1,275,402)	0	0	0	(1,275,402)	2,012,742	XXX
000000-00-0	DM 4-3 State Tax Credit		Dover	DE	RES AG DM 4-3 LLC		02/21/2014		1,361,308	0	0	(340,327)	0	0	0	0	(340,327)	718,131	99.000
000000-00-0	US Bank NMTC		St Louis	MO	U.S. Bancorp Community Development Corporation		06/25/2014		19,298,430	0	0	(598,462)	0	4,820,657	0	0	(598,462)	0	99.900
000000-00-0	Missouri Tax Credit Fund, LP		St Louis	MO	Missouri Tax Credit Fund, LP		08/31/2016		10	10	10	0	0	0	0	0	0	0	0.010

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
4299999. Any Other Class of Assets - Unaffiliated									20,659,748	10	10	(938,789)	0	4,820,657	0	0	(938,789)	718,131	XXX
4499999. Total - Unaffiliated									394,559,556	203,254,185	203,254,185	(938,789)	(40,690,765)	4,820,657	0	0	(41,629,554)	81,311,312	XXX
4599999. Total - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
4699999 - Totals									394,559,556	203,254,185	203,254,185	(938,789)	(40,690,765)	4,820,657	0	0	(41,629,554)	81,311,312	XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	USB 2012-1	St Louis	MO	U.S. Bancorp Community Development Corporation	01/12/2012		0	456,088	0	99.990
3199999. Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							0	456,088	0	XXX
000000-00-0	HEF VII	Chicago	IL	National Equity Fund, Inc	12/31/2008		0	86,409	0	3.443
000000-00-0	USA 80	Granville	OH	The Richman Group	08/27/2010		0	146,808	0	4.106
000000-00-0	RBC Fund 13	Cleveland	OH	RBC Capital Markets	11/22/2010		0	264,154	0	5.540
000000-00-0	Standard Fund 1	Chicago	IL	National Equity Fund, Inc	05/13/2011		0	69,893	0	99.990
000000-00-0	Red Stone 2011 Natl Fund	Cleveland	OH	Red Stone Equity Partners	08/10/2011		0	24,552	0	9.523
000000-00-0	CREA Fund 23	Indianapolis	IN	City Real Estate Advisors, Inc.	09/28/2011		0	42,053	0	7.935
000000-00-0	Raymond James Fund 38	St Petersburg	FL	Raymond James & Associates	03/06/2012		0	127,546	0	4.878
000000-00-0	Sterling Fund 52	Manhasset	NY	First Sterling Financial Inc.	03/29/2012		0	100,000	0	11.812
000000-00-0	CREA Fund 26	Indianapolis	IN	City Real Estate Advisors, Inc.	04/11/2012		0	64,434	0	8.269
000000-00-0	CREA Fund 31	Indianapolis	IN	City Real Estate Advisors, Inc.	01/11/2013		0	2,919,939	0	99.990
000000-00-0	NEF 2009	Chicago	IL	National Equity Fund, Inc	05/01/2014		0	125,000	0	25.000
000000-00-0	Alliant Tax Credit Fund 76	Woodland Hills	CA	Alliant Asset Management Company, LLC	06/25/2014		0	1,327,415	0	4.526
000000-00-0	Michel Countryside 22	Boston	MA	Michel Associates, Ltd.	11/24/2014		0	9,829,060	0	84.654
000000-00-0	Garnet Fund 41	Dover	DE	AEGON USA Realty Advisors, LLC	03/13/2015		0	3,958,633	0	25.000
000000-00-0	Alliant Tax Credit Fund 83	Woodland Hills	CA	Alliant Asset Management Company, LLC	06/30/2015		0	5,547,241	0	7.154
000000-00-0	Sterling Fund 54	Manhasset	NY	First Sterling Financial Inc.	11/05/2015		0	1,740,366	0	52.277
000000-00-0	R4 Fund 5	New York	NY	R4 California State Credit Partners LLC	12/07/2015		0	4,174,440	0	7.633
000000-00-0	Michel Countryside 23	Boston	MA	Michel Associates, Ltd.	12/09/2015		0	3,608,246	0	83.549
000000-00-0	Garnet Fund 46	Dover	DE	AEGON USA Realty Advisors, LLC	04/01/2016		4,780,032	2,230,349	0	99.990
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							4,780,032	36,386,538	0	XXX
000000-00-0	Red Stone Fund 21	Cleveland	OH	Red Stone Equity Partners	12/01/2010		0	2,986	0	49.995
000000-00-0	CA State Credit Partners	New York	NY	R4 California State Credit Partners LLC	02/21/2014		0	589,812	0	36.519
000000-00-0	R4 Fund III	New York	NY	R4 California State Credit Partners LLC	03/09/2016		689,270	0	0	1.000
3799999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated							689,270	592,798	0	XXX
000000-00-0	DM 4-3 State Tax Credit	Dover	DE	RES AG DM 4-3 LLC	02/21/2014		0	340,327	0	99.000
000000-00-0	Missouri Tax Credit Fund, LP	St Louis	MO	Missouri Tax Credit Fund, LP	08/31/2016		10	0	0	0.010
4299999. Any Other Class of Assets - Unaffiliated							10	340,327	0	XXX
4499999. Total - Unaffiliated							5,469,312	37,775,751	0	XXX
4599999. Total - Affiliated							0	0	0	XXX
4699999 - Totals							5,469,312	37,775,751	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	USB 2012-1	St Louis	MO	Repaid Funds	01/12/2012		18,692,591	0	0	0	0	0	0	0	6,562	0	0	0	0
3199999. Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							18,692,591	0	0	0	0	0	0	0	6,562	0	0	0	0
000000-00-0	CREA Fund 31	Indianapolis	IN	Repaid Funds	01/11/2013		22,845,925	0	0	0	0	0	0	0	11,099	0	0	0	0
000000-00-0	CREA Fund 26	Indianapolis	IN	Repaid Funds	04/11/2012		6,552,693	0	0	0	0	0	0	0	2,000	0	0	0	0
000000-00-0	CREA Fund 23	Indianapolis	IN	Repaid Funds	09/28/2011		6,377,267	0	0	0	0	0	0	0	6,594	0	0	0	0
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							35,775,885	0	0	0	0	0	0	0	19,693	0	0	0	0
4499999. Total - Unaffiliated							54,468,476	0	0	0	0	0	0	0	26,255	0	0	0	0
4599999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4699999 - Totals							54,468,476	0	0	0	0	0	0	0	26,255	0	0	0	0

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC 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			1	1FE	1,800,000	99.2410	1,786,338	1,800,000	1,800,000	0	0	0	0	1.950	1.950	JD	1,073	35,100	06/28/2012	12/20/2022
716540-BF-8	PETROLEOS MEXICANOS,M/W UNSECURED			1	1	900,000	98.4700	886,230	900,000	900,000	0	0	0	0	1.700	1.700	JD	468	15,300	07/17/2012	12/20/2022
78657A-AC-3	SAFINA LTD,M/W SECURED, CALLABLE			1	1FE	325,793	98.7950	321,865	325,793	325,793	0	0	0	0	1.550	1.550	JAJO	1,066	5,050	07/18/2012	01/15/2022
802722-AA-6	SANTA ROSA LEASING LLC,SECURED, SINKABLE				1FE	769,391	97.7510	752,088	769,391	769,391	0	0	0	0	1.693	1.690	FMAN	1,664	13,026	09/11/2012	08/15/2024
90373Q-AA-0	ULANI MSN 37894, SECURED, SINKABLE, M/W			1	1FE	2,782,609	99.4050	2,766,052	2,782,609	2,782,609	0	0	0	0	2.184	2.180	MJSD	1,857	60,772	06/12/2013	12/20/2024
912810-EM-6	U S TREASURY, BOND			1		52,578	127.5510	63,776	50,000	50,989	0	(140)	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			1		58,219	129.3090	64,655	50,000	54,666	0	(401)	0	0	6.000	4.720	FA	1,133	3,000	11/17/2005	02/15/2026
912810-EW-4	U S TREASURY N/B	SD		1		232,875	129.3090	258,618	200,000	218,662	0	(1,603)	0	0	6.000	4.720	FA	4,533	12,000	11/17/2005	02/15/2026
912828-2A-7	US TREASURY S/D NM150,VI600,AK250,CA250	SD		1		3,729,086	91.9730	3,540,961	3,850,000	3,730,947	0	1,861	0	0	1.500	1.850	FA	21,813	0	11/01/2016	08/15/2026
912828-K7-4	US TREASURY N/B	SD		1		99,313	96.8670	96,867	100,000	99,483	0	149	0	0	1.375	1.490	FA	467	2,000	08/25/2015	05/31/2021
912828-Q7-8	US TREASURY N/B			1	1	14,974,594	98.0980	14,518,504	14,800,000	14,958,738	0	(15,855)	0	0	1.375	1.120	AO	34,854	101,750	07/21/2016	04/30/2021
912828-VS-6	US TREASURY N/B SPECIAL DEPOSIT				1	148,758	101.7730	152,660	150,000	149,142	0	117	0	0	2.500	2.590	FA	1,416	3,750	08/09/2013	08/15/2023
912828-VS-6	US TREASURY N/B SPECIAL DEPOSIT	SD			1	842,960	101.7730	865,071	850,000	845,139	0	665	0	0	2.500	2.590	FA	8,026	21,250	08/09/2013	08/15/2023
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						26,716,176	XXX	26,073,685	26,627,793	26,685,559	0	(15,207)	0	0	XXX	XXX	XXX	79,739	276,623	XXX	XXX
0599999. Total - U.S. Government Bonds						26,716,176	XXX	26,073,685	26,627,793	26,685,559	0	(15,207)	0	0	XXX	XXX	XXX	79,739	276,623	XXX	XXX
125094-AC-6	CDP FINANCIAL, ISSUED 144A, MW +20BP		A	1	1FE	3,495,483	123.7980	3,905,827	3,155,000	3,456,708	0	(7,023)	0	0	5.600	4.900	MN	17,668	176,680	09/13/2010	11/25/2039
125094-AD-4	CDP FINANCIAL,144A,M/W SR UNSECURED		A	1	1FE	11,751,092	106.6810	11,254,846	10,550,000	11,139,743	0	(194,239)	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	1	1FE	3,969,511	101.4190	3,955,341	3,900,000	3,955,589	0	(6,474)	0	0	3.150	2.930	JJ	53,576	122,850	10/14/2014	07/24/2024
642866-FY-8	PROVINCE OF NEW BRUNSWICK, BOND		A		1FE	8,905,425	100.5230	8,795,763	8,750,000	8,753,321	0	(23,480)	0	0	5.200	4.910	FA	164,306	455,000	05/20/2009	02/21/2017
748148-RJ-9	PROVINCE OF QUEBEC, NOTE		A		1FE	1,992,140	105.4000	2,108,000	2,000,000	1,996,868	0	808	0	0	3.500	3.540	JJ	29,674	70,000	07/22/2010	07/29/2020
00254E-LM-2	SWEDISH EXPORT CREDIT, UNSECURED		D		1FE	2,989,590	100.2630	3,007,890	3,000,000	2,999,103	0	2,142	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		C		1FE	3,700,711	105.8640	3,736,999	3,530,000	3,557,457	0	(16,717)	0	0	5.593	5.060	JJ	90,490	197,433	02/22/2006	07/16/2018
458182-BV-3	INTER-AMERICAN DEVELOP BK, NOTE		C		1FE	4,398,073	130.4960	5,226,365	4,005,000	4,209,844	0	(17,952)	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		C		1FE	7,513,753	126.5390	8,300,958	6,560,000	7,095,199	0	(46,382)	0	0	6.800	5.590	AO	94,172	446,080	12/22/2005	10/15/2025
459056-LD-7	WORLD BANK, UNSUB. NOTE		C		1FE	2,318,460	129.2660	2,585,320	2,000,000	2,133,671	0	(17,669)	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						51,034,238	XXX	52,877,309	47,450,000	49,297,503	0	(326,986)	0	0	XXX	XXX	XXX	581,912	2,417,593	XXX	XXX
1099999. Total - All Other Government Bonds						51,034,238	XXX	52,877,309	47,450,000	49,297,503	0	(326,986)	0	0	XXX	XXX	XXX	581,912	2,417,593	XXX	XXX
010869-BZ-7	ALAMEDA CORRIDOR TRANSN AUTHO MUNICIPAL				1FE	826,177	105.6930	808,551	765,000	775,370	0	(6,275)	0	0	6.500	5.690	AO	12,431	49,725	01/13/2003	10/01/2019
011770-U4-4	ALASKA ST BUILD AMERICA BONDS			1	1FE	2,428,018	120.4200	2,769,660	2,300,000	2,407,618	0	(3,967)	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	105.7450	3,172,350	3,000,000	3,003,155	0	(398)	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	110.0460	2,200,920	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
088365-DV-0	BEXAR CNTY TEX HOSP DIST				1FE	1,000,000	104.6170	1,046,170	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	101.3630	1,292,378	1,275,000	1,283,117	0	(2,908)	0	0	4.625	4.360	FA	24,570	58,969	04/30/2010	08/01/2019
140868-ET-3	CARBON CO HOSP-TXBL, MW			1	1FE	350,000	101.4250	354,988	350,000	350,000	0	0	0	0	2.668	2.660	MN	1,193	8,508	12/11/2015	11/15/2020
140868-EU-0	CARBON CO HOSP-TXBL, MW			1	1FE	300,000	102.1230	306,369	300,000	300,000	0	0	0	0	2.960	2.960	MN	1,135	8,091	12/11/2015	11/15/2021
140868-EV-8	CARBON CO HOSP-TXBL, MW			1	1FE	375,000	102.8750	385,781	375,000	375,000	0	0	0	0	3.210	3.210	MN	1,538	10,968	12/11/2015	11/15/2022
184126-YU-8	CLAYTON CNTY WTR AUTH WTR & SEWAGE				1FE	1,455,840	99.4570	1,491,855	1,500,000	1,481,365	0	7,683	0	0	1.800	2.350	MN	4,500	27,000	07/26/2013	05/01/2019
20281P-KJ-0	CMWLTH FING AUTH PA, MW			1	1FE	1,000,000	98.3550	983,550	1,000,000	1,000,000	0	0	0	0	3.623	3.620	JD	6,139	0	10/20/2016	06/01/2028
20772J-XA-5	CONNECTICUT ST-A-TXBL				1FE	1,002,330	100.5030	1,005,030	1,000,000	1,001,805	0	(242)	0	0	2.950	2.920	MS	9,833	29,500	09/18/2014	09/01/2023
207758-KC-6	CONNECTICUT STATE SPL TAX OBLIG REV				1FE	2,000,000	107.7640	2,155,280	2,000,000	2,000,000	0	0	0	0	4.855	4.850	JD	8,092	97,100	10/29/2009	12/01/2020
234667-JG-9	DALLAS CNTY TEX HOSP BUILD AMERICA			1	1FE	3,203,430	113.7470	3,412,410	3,000,000	3,128,176	0	(13,830)	0	0	5.148	4.480	FA	58,344	154,440	11/23/2010	08/15/2024
283497-L2-9	EL PASO-B-REF, MW			1	1FE	1,000,000	99.1720	991,720	1,000,000	1,000,000	0	0	0	0	3.366	3.360	FA	12,716	11,314	03/16/2016	02/15/2029
283497-L3-7	EL PASO-B-REF, MW			1	1FE	1,895,000	97.3810	1,845,370	1,895,000	1,895,000	0	0	0	0	3.466	3.460	FA	24,813	22,076	03/16/2016	02/15/2030
283497-L5-2	EL PASO-B-REF, MW			1	1FE	2,000,000	98.1160	1,962,320	2,000,000	2,000,000	0	0	0	0	3.666	3.660	FA	27,699	24,644	03/16/2016	02/15/2032
29270C-L3-7	ENERGY NW ELEC-B-REF				1FE	5,000,000	99.8640	4,993,200	5,000,000	5,000,000	0	0	0	0	2.814	2.810	JJ	84,420	140,700	04/24/2015	07/01/2024
29270C-R6-4	ENERGY NW-B-REF-TXBL, MW			1	1FE	2,191,074	98.2520	2,146,806	2,185,000	2,190,724	0	(350)	0	0	3.200	3.170	JJ	48,750	13,790	03/30/2016	07/01/2028
37850R-BE-2	GLENDALE CO EXCISE TAX REVENUE				1FE	500,000	101.4590	507,295	500,000	500,000	0	0	0	0	3.039	3.030	JD	1,266	14,520	12/04/2015	12/01/2022
37850R-BF-9	GLENDALE CO EXCISE TAX REVENUE				1FE	500,000	100.1440	500,720	500,000	500,000	0	0	0	0	3.210	3.210	JD	1,338	15,337	12/04/2015	12/01/2023
386475-EP-8	GRAND STRAND SC WTR & SWR AUTH, REV BOND				1FE	1,000,000	100.7330	1,007,330	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	102.1200	1,021,200	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	103.6120	1,036,120	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
392274-M5-2	GTR ORLANDO FL AVIATI			1	1FE	1,000,000	95.1940	951,940	1,000,000	1,000,000	0	0	0	0	2.622	2.620	AO	5,681	0	09/30/2016	10/01/2026
392274-M6-0	GTR ORLANDO FL AVIATI			2	1FE	735,000	93.9400	690,459	735,000	735,000	0	0	0	0	2.722	2.720	AO	4,335	0	09/30/2016	10/01/2027
442435-5B-5	HOUSTON UTL SYS-B-TXL, MW			1	1FE	3,320,541	104.6520	3,296,538	3,150,000	3,306,704	0	(12,579)	0	0	3.828	3.230	MN	15,408	120,582	12/11/2015	05/15/2028
452650-JL-9	IMPERIAL IRR DIST-A, MW			1	1FE	1,000,000	92.9300	929,300	1,000,000	1,000,000	0	0	0	0	2.732	2.730	MN	4,553	8,120	06/23/2016	11/01/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC 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
452650-JP-0	IMPERIAL IRR DIST-A, MW			1	1FE	4,000,000	91.5070	3,660,280	4,000,000	4,000,000	0	0	0	0	3.032	3.030	MN	20,213	36,047	06/23/2016	11/01/2029
45506D-WT-8	INDIANA FIN AUTH-A, MW			1	1FE	1,000,000	95.2780	952,780	1,000,000	1,000,000	0	0	0	0	2.816	2.810	JJ	14,862	0	06/08/2016	07/01/2027
45506D-WU-5	INDIANA FIN AUTH-A, MW			1	1FE	1,000,000	94.8310	948,310	1,000,000	1,000,000	0	0	0	0	2.916	2.910	JJ	15,390	0	06/08/2016	07/01/2028
485428-ZX-7	KANSAS ST DEV FIN AUTH REV, SINK BOND				1FE	1,000,000	112.4200	1,124,200	1,000,000	1,000,000	0	0	0	0	5.371	5.370	MN	8,952	53,710	02/27/2004	05/01/2026
486116-XK-7	KAUAI CNTY-TXB-A, GEN OBLIG BOND			1	1FE	1,000,000	106.9510	1,069,510	1,000,000	1,000,000	0	0	0	0	4.386	4.380	FA	18,275	43,860	03/04/2010	08/01/2020
486116-XW-1	KAUAI CNTY HAWAII BABS, MW			1	1FE	2,185,900	117.2760	2,345,520	2,000,000	2,148,441	0	(6,781)	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			1	1FE	865,000	103.5380	895,604	865,000	865,000	0	0	0	0	5.845	5.840	MN	8,427	50,559	04/22/2008	05/01/2018
534366-AC-3	LINCOLN WEST HAYMARKET BUILD AMERICA				1FE	1,514,655	106.4360	1,596,540	1,500,000	1,507,890	0	(1,166)	0	0	3.750	3.650	JD	2,500	56,250	08/31/2010	12/15/2022
534366-AG-4	LINCOLNWEST HAYMARKET, BUILD AMERICA			1	1FE	1,086,124	107.8800	1,084,194	1,005,000	1,062,684	0	(4,791)	0	0	4.100	3.410	JD	1,831	41,205	09/22/2011	12/15/2026
534366-AH-2	LINCOLN WEST HAYMARKET BUILD AMERICA, MW			1	1FE	2,180,440	107.6180	2,152,360	2,000,000	2,172,163	0	(8,277)	0	0	4.200	3.250	JD	3,733	84,000	05/26/2016	12/15/2027
544351-KW-8	LOS ANGELES-A-REF-TXB, MW			1	1FE	9,388,170	99.3280	9,401,395	9,465,000	9,388,260	0	90	0	0	3.550	3.630	MS	9,334	0	12/22/2016	09/01/2031
544445-BB-4	LA DEPT OF APRTS-C, MW			1	1FE	3,500,000	99.9820	3,499,370	3,500,000	3,500,000	0	0	0	0	2.624	2.620	MN	6,378	0	11/16/2016	05/15/2022
544445-BD-0	LA DEPT OF APRTS-C, MW			1	1FE	2,000,000	99.3550	1,987,100	2,000,000	2,000,000	0	0	0	0	3.887	3.880	MN	5,399	0	11/16/2016	05/15/2038
574192-5F-3	MARYLAND ST BUILD AMERICA BONDS			1	1FE	990,670	113.4560	1,134,560	1,000,000	993,947	0	596	0	0	4.600	4.690	MS	15,333	46,000	12/14/2010	03/01/2025
57582P-WK-2	MASSACHUSETTS ST BUILD AMERICA BOND			1	1FE	2,999,670	107.6420	3,229,260	3,000,000	2,999,858	0	25	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	1,931,573	104.9470	1,967,756	1,875,000	1,884,657	0	(5,107)	0	0	5.000	4.720	JJ	93,750	93,750	01/17/2001	01/01/2020
592041-WJ-2	MET GOVT NASHVILLE & DAVIDSONCNTY TN HLT			1	1FE	2,452,003	103.4460	2,477,532	2,395,000	2,448,783	0	(3,220)	0	0	4.053	3.760	JJ	48,535	16,718	03/23/2016	07/01/2026
605580-5M-7	MS ST-TAXABLE-D, GEN OBLIG BOND			1	1FE	1,934,187	104.8950	2,024,474	1,930,000	1,930,941	0	(507)	0	0	4.434	4.400	AO	21,394	85,576	10/27/2009	10/01/2018
60636A-MR-1	MO ST HLTH & EDU FACS, MW				1FE	4,995,550	98.1920	4,909,600	5,000,000	4,995,595	0	45	0	0	3.471	3.470	JJ	80,026	67,010	03/02/2016	01/15/2036
626207-MV-3	MELPWR MUN ELEC TXB-ONE				1FE	1,279,265	103.3720	1,349,005	1,305,000	1,301,621	0	5,309	0	0	5.070	5.310	JJ	68,445	66,164	04/05/2007	01/01/2019
63948W-AF-9	NDSU-TXBL-REF			1	1FE	400,000	96.8190	387,276	400,000	400,000	0	0	0	0	2.316	2.310	MN	1,544	2,419	07/15/2016	05/01/2022
63948W-AG-7	NDSU-TXBL-REF			1	1FE	625,000	95.6890	598,056	625,000	625,000	0	0	0	0	2.566	2.560	MN	2,673	4,188	07/15/2016	05/01/2023
64327T-AR-9	NEW CASTLE-B-TXB ECONOMIC DEV BOND			1	1FE	3,798,360	114.1490	4,565,960	4,000,000	3,818,523	0	3,790	0	0	5.002	5.340	JJ	92,259	200,080	12/03/2010	07/15/2040
64542W-BA-7	NEW HOPE CULTRL EDU				1FE	1,095,000	95.5870	1,046,678	1,095,000	1,095,000	0	0	0	0	2.694	2.690	AO	3,769	0	11/03/2016	04/01/2025
64971M-4L-3	NYC FIN AUTH, MW			1	1FE	4,555,305	111.0880	4,554,608	4,100,000	4,495,866	0	(53,404)	0	0	4.717	3.080	FA	80,582	193,397	11/16/2015	08/01/2023
64971M-DE-9	NEW YORK NY CITY TRANSITIONALFIN AUTH RE				1FE	2,098,116	105.5600	2,190,370	2,075,000	2,078,992	0	(2,363)	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			2	1FE	6,069,800	97.2700	6,079,375	6,250,000	6,088,905	0	14,981	0	0	3.000	3.330	FA	78,125	187,500	10/06/2015	02/01/2026
64971W-XB-1	NYC TRANS FIN AUTH-B2, MW			1	1FE	1,000,000	99.4030	994,030	1,000,000	1,000,000	0	0	0	0	2.800	2.800	MN	4,667	27,689	10/22/2015	11/01/2023
649902-P3-1	NY DORM-TXB-BUILD AMERICA SER-C, REV			1	1FE	3,128,160	109.5040	3,285,120	3,000,000	3,056,852	0	(12,435)	0	0	4.554	4.050	FA	51,612	136,620	08/13/2010	02/15/2021
64990E-WR-4	NEW YORK ST DORM AUTH			1	1FE	4,880,064	101.1760	4,856,448	4,800,000	4,860,545	0	(10,920)	0	0	2.850	2.580	FA	51,680	136,800	02/26/2015	02/15/2022
650035-QK-7	NY ST URBAN DEV CORP REVENUE BOND				1FE	849,932	106.7110	907,044	850,000	849,968	0	(998)	0	0	6.500	6.500	JD	2,456	55,250	01/12/2009	12/15/2018
650116-BD-7	NEW YORK TRANSPRTN-B, MW@			1	2FE	1,500,000	95.8020	1,437,030	1,500,000	1,500,000	0	0	0	0	3.473	3.470	JJ	26,048	4,341	05/18/2016	07/01/2028
650116-BE-5	NEW YORK TRANSPRTN-B, MW@			1	2FE	1,170,000	95.8460	1,121,398	1,170,000	1,170,000	0	0	0	0	3.573	3.570	JJ	20,902	3,484	05/18/2016	07/01/2029
662903-MF-7	NORTH TEXAS MUNI WTR SYS BUILD AMERICA			2	1FE	500,000	108.9500	544,750	500,000	500,000	0	0	0	0	4.320	4.320	MS	7,200	21,600	10/29/2010	09/01/2021
677581-DV-9	OHIO BUILD AMERICA BONDS-TAXABLE SER 2			1	1FE	2,008,820	106.8880	2,137,760	2,000,000	2,003,493	0	(918)	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	102.8790	1,887,830	1,835,000	1,835,000	0	0	0	0	3.553	3.550	JD	5,433	65,198	07/29/2015	06/01/2025
68583R-CJ-9	OREGON COMM COLLEGE, GEN OB BOND			1	1FE	776,792	103.2900	802,349	776,792	776,792	0	0	0	0	4.643	4.640	JD	18,133	36,066	06/10/2005	06/30/2020
685869-EJ-4	OREGON HLTH&SCI UNIV, MW			2	1FE	6,293,790	107.9340	6,476,040	6,000,000	6,289,172	0	(4,618)	0	0	5.000	4.680	JJ	260,000	219,167	01/28/2016	07/01/2045
686053-BR-9	STATE OF OREGON SCHOOL BOARD GEN OB				1FE	2,949,294	115.4510	3,405,805	2,950,000	2,949,715	0	33	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			1	1FE	2,000,000	108.0270	2,160,540	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			1	1FE	1,687,986	99.4660	1,661,082	1,670,000	1,686,041	0	(1,645)	0	0	3.465	3.330	MN	9,644	57,866	10/19/2015	05/01/2025
70227R-AJ-9	PASADENA CA PENSION OBLIG, MW			1	1FE	2,007,292	100.7420	1,999,729	1,985,000	2,005,171	0	(1,795)	0	0	3.665	3.530	MN	12,125	72,750	10/19/2015	05/01/2026
725208-7S-5	PITTSBURGH, PA, TAXABLE, GEN OBL				1FE	5,861,693	100.8420	5,238,742	5,195,000	5,205,853	0	(63,747)	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	102.5170	3,049,881	2,975,000	2,965,626	0	12,733	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			1	1FE	3,924,735	112.3720	3,961,113	3,525,000	3,917,076	0	(1,445)	0	0	4.960	4.260	FA	72,850	174,840	12/07/2015	08/01/2046
73474T-AC-4	MORROW PORT TRANS FAC			1	1FE	5,245,400	101.5930	5,079,650	5,000,000	5,206,101	0	(20,711)	0	0	3.371	2.830	MS	56,183	168,550	01/27/2015	09/01/2025
741701-H8-2	PRINCE GEORGES CNTY, M/W CALL BOND			1	1FE	4,000,000	113.6270	4,545,080	4,000,000	4,000,000	0	0	0	0	4.750	4.750	MS	63,333	190,000	03/10/2011	03/01/2026
744190-AM-1	PROVO UTAH SALES TAX REV			1	1FE	1,528,425	104.0630	1,560,945	1,500,000	1,503,066	0	(2,597)	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	105.0710	1,050,710	1,000,000	1,044,034	0	(30,280)	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	100.6850	1,409,590	1,400,000	1,424,952	0	(3,486)	0	0	2.860	2.560	JJ	40,040	40,040	03/28/2013	07/01/2023
79642B-2F-9	SAN ANTONIO-B-REF, MW			1	1FE	1,000,000	95.8610	958,610	1,000,000	1,000,000	0	0	0	0	3.206	3.200	MN	4,097	23,154	02/03/2016	05/15/2030
79642B-LF-8	SAN ANTONIO TEXAS WTR REV BUILD AMERICA			2	1FE	430,000	105.5590	453,904	430,000	430,000	0	0	0	0	4.170	4.170	MN	2,291	17,931	11/12/2010	05/15/2021
80168F-ME-3	SANTA CLARA VLY CA WTR DIST				1FE	1,000,000	99.9910	999,910	1,000,000	1,000,000	0	0	0	0	3.149	3.140	JD	2,624	21,081	03/18/2016	06/01/2025
80168F-MF-0	SANTA CLARA VLY CA WTR DIST			2	1FE	3,720,725	100.8620	3,631,032	3,600,000	3,712,995	0	(7,730)	0	0	3.259	2.850	JD	9,777	78,542	04/19/2016	06/01/2026
812626-X9-5	SEATTLE WASHINGTON TAXABLE-REF-SER B				1FE	2,500,000	100.0640	2,501,600	2,500,000	2,500,000	0	0	0	0	1.300	1.300	JJ	32,500	32,500	05/09/2013	01/01/2019
873465-B3-1	TACOMA-B-REF-TXBL				1FE	725,000	101.1350	733,229	725,000	725,000	0	0	0	0	3.600	3.600	JD	2,175	24,070	12/02/2015	12/01/2026
880541-QN-0	TENNESSEE ST-C-T GEN OBLIG BOND			1	1FE	1,000,000	102.4460	1,024,460	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

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
880541-QX-8	TENNESSEE ST-C-T GENERAL OBLIG BOND			1	1FE	200,000	107.7990	215,598	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	102.9440	4,055,994	3,940,000	3,942,752	0	(1,513)	0	0	2.894	2.850	AO	28,506	114,024	07/27/2011	10/01/2018
882722-J6-9	TEXAS ST REF - TXB, NON-CALLABLE				1FE	2,062,860	103.6910	2,073,820	2,000,000	2,022,840	0	(7,890)	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	107.8310	1,617,465	1,500,000	1,504,036	0	(473)	0	0	3.973	3.930	AO	14,899	59,595	10/14/2010	04/01/2024
91412G-E8-4	UNIVERSITY OF CALIFORNIA, MW			1	1FE	4,000,000	90.9190	3,636,760	4,000,000	4,000,000	0	0	0	0	3.702	3.700	MN	18,921	84,323	04/08/2016	05/15/2046
91412G-E9-2	UNIVERSITY OF CALIFORNIA, MW			1	1FE	2,500,000	92.6850	2,317,125	2,500,000	2,500,000	0	0	0	0	3.552	3.550	MN	11,347	50,567	04/08/2016	05/15/2039
91412G-HB-4	UNIV OF CA-TXBL-H, MW			1	1FE	3,005,331	97.2200	3,057,569	3,145,000	3,009,352	0	2,508	0	0	4.053	4.360	MN	16,287	127,467	12/03/2015	05/15/2041
91412G-TG-0	UNIVERSITY OF CALIFORNIA, MW			1	1FE	3,212,729	110.2690	3,208,828	2,910,000	3,194,852	0	(17,877)	0	0	4.601	3.550	MN	17,108	133,889	02/05/2016	05/15/2031
91412G-XY-6	UNIV OF CA-J-REF-TXBL, MW			1	1FE	2,951,670	99.2100	2,976,300	3,000,000	2,952,948	0	938	0	0	4.131	4.230	MN	15,836	123,930	12/16/2015	05/15/2045
914476-RX-6	MS UNIV EDU-D-TXBL			1	1FE	880,000	100.5090	884,479	880,000	880,000	0	0	0	0	3.578	3.570	MN	5,248	30,524	10/22/2015	11/01/2027
914476-RY-4	UNIV MISSISSIPPI EDUCTNL BLDG CORP			1	1FE	915,000	101.3340	927,206	915,000	915,000	0	0	0	0	3.728	3.720	MN	5,685	33,069	10/22/2015	11/01/2028
91523N-RX-6	UNIV OF WASHINGTON-B, MW			2	1FE	455,000	95.4380	434,243	455,000	455,000	0	0	0	0	2.750	2.750	JD	1,807	0	10/19/2016	12/01/2027
916277-LM-6	UPPER OCCOQUAN VA SEWAGE AUTH MUNICIPAL				1FE	2,000,000	98.9560	1,979,120	2,000,000	2,000,000	0	0	0	0	2.650	2.650	JJ	53,000	53,000	05/14/2013	07/01/2024
917542-QT-2	UTAH ST BUILD AMERICA BONDS-SER B			1	1FE	2,348,950	103.9970	2,599,925	2,500,000	2,436,893	0	16,455	0	0	3.289	4.070	JJ	82,225	82,225	02/10/2011	07/01/2020
91756T-AK-7	UTAH ST MUNI PWR AGY, MW			1	1FE	1,750,000	97.1800	1,700,650	1,750,000	1,750,000	0	0	0	0	2.262	2.260	JJ	7,037	0	10/07/2016	07/01/2022
91756T-AN-1	UTAH ST MUNI PWR AGY, MW			1	1FE	1,000,000	96.3040	963,040	1,000,000	1,000,000	0	0	0	0	2.787	2.780	JJ	4,955	0	10/07/2016	07/01/2025
91756T-AP-6	UTAH ST MUNI PWR AGY, MW			1	1FE	1,300,000	96.1800	1,250,340	1,300,000	1,300,000	0	0	0	0	2.887	2.880	JJ	6,672	0	10/07/2016	07/01/2026
91756T-AQ-4	UTAH ST MUNI PWR AGY, MW			1	1FE	1,000,000	96.2830	962,830	1,000,000	1,000,000	0	0	0	0	3.087	3.080	JJ	5,488	0	10/07/2016	07/01/2027
927734-VL-4	VIRGINIA BEACH BUILD AMERICA BONDS A2			2	1FE	1,784,027	106.8310	1,885,567	1,765,000	1,772,448	0	(2,133)	0	0	4.250	4.100	MS	22,087	75,013	12/08/2010	03/15/2021
92817S-XW-3	VA SCH AUTH-QSCB, MW			1	1FE	853,167	106.2500	823,438	775,000	849,658	0	(3,508)	0	0	4.250	3.370	JD	1,464	32,938	02/18/2016	12/15/2030
938240-CP-1	WASHINGTON CNTY ORE CLEAN WTR			1	1FE	1,954,822	114.7850	2,226,829	1,940,000	1,952,966	0	(378)	0	0	5.801	5.740	AO	28,135	112,539	11/15/2010	10/01/2035
93974C-RF-9	WASHINGTON STATE BUILD AMERICA BOND			1	1FE	1,917,661	117.8470	2,103,569	1,785,000	1,893,746	0	(4,310)	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	102.5850	2,051,700	2,000,000	1,988,658	0	10,060	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	106.6360	1,226,314	1,150,000	1,137,185	0	3,806	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	2,256,141	105.4040	2,355,779	2,235,000	2,239,844	0	(6,365)	0	0	5.370	5.250	JJ	127,269	120,020	05/08/2009	07/01/2020
977123-YQ-5	WISCONSIN ST BUILD AMERICA BONDS-SER B				1FE	1,237,162	101.5410	1,243,874	1,225,000	1,225,931	0	(1,808)	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						225,483,089	XXX	229,151,056	221,971,792	224,276,721	0	(256,693)	0	0	XXX	XXX	XXX	2,903,452	7,149,316	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						225,483,089	XXX	229,151,056	221,971,792	224,276,721	0	(256,693)	0	0	XXX	XXX	XXX	2,903,452	7,149,316	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
307690-AA-8	FEDERAL AGRICULTURAL MTGE. CO,144A				1FE	19,894,328	101.3280	19,505,640	19,250,000	19,276,182	0	(85,271)	0	0	5.125	4.640	AO	197,313	986,563	09/14/2009	04/19/2017
31331Q-GB-7	FEDERAL FARM CREDIT BANK, BOND				1FE	2,226,623	103.5230	2,329,268	2,250,000	2,248,194	0	2,111	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	128.2850	1,282,850	1,000,000	1,077,050	0	(4,660)	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	110.1100	1,101,100	1,000,000	985,516	0	3,445	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	110.2850	1,102,850	1,000,000	989,957	0	2,173	0	0	4.750	5.020	JJ	20,451	47,500	01/09/2006	01/26/2021
31331S-LJ-0	FEDERAL FARM CREDIT BANK, BOND				1FE	968,934	106.0680	1,007,646	950,000	953,051	0	(1,694)	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	102.9410	1,544,115	1,500,000	1,500,104	0	(138)	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	104.7930	1,047,930	1,000,000	998,918	0	822	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	111.4830	1,114,830	1,000,000	1,001,124	0	(308)	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	111.2130	1,112,130	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	108.9230	5,173,843	4,750,000	4,734,174	0	4,145	0	0	4.550	4.650	JD	13,808	216,125	08/15/2005	06/08/2020
31331V-BL-9	FEDERAL FARM CREDIT BANK, BOND				1FE	974,220	112.2610	1,122,610	1,000,000	990,338	0	1,854	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	102.1070	1,021,070	1,000,000	999,820	0	403	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	112.3110	1,403,888	1,250,000	1,261,766	0	(2,695)	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	117.4490	1,468,113	1,250,000	1,255,396	0	(690)	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	113.0930	1,413,663	1,250,000	1,247,331	0	484	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	107.8550	808,913	750,000	749,711	0	131	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	102.6860	3,594,010	3,500,000	3,502,535	0	(4,172)	0	0	5.550	5.420	FA	80,938	194,250	08/16/2007	08/01/2017
3133MA-RM-3	FEDERAL HOME LOAN BANK, BOND				1FE	3,103,146	117.5970	2,998,724	2,550,000	2,690,264	0	(40,622)	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	142.4880	10,615,356	7,450,000	8,073,834	0	(30,158)	0	0	7.125	6.180	FA	200,529	530,813	10/24/2002	02/15/2030
3133MS-K4-1	FEDERAL HOME LOAN BANK, BOND				1FE	2,132,078	115.3070	2,594,408	2,250,000	2,202,411	0	7,002	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	103.9330	2,780,208	2,675,000	2,673,854	0	1,251	0	0	5.375	5.420	MN	18,372	143,781	11/27/2002	11/15/2017
3133X0-PF-0	FEDERAL HOME LOAN BANK, BOND				1FE	5,615,740	106.6150	5,863,825	5,500,000	5,517,213	0	(9,939)	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	134.6850	1,925,996	1,430,000	1,655,835	0	(17,380)	0	0	8.250	6.020	JD	9,831	108,537	11/19/2002	06/01/2026
31359M-EA-7	FEDERAL NATL MORTGAGE ASSN, DEB.				1FE	9,729,800	129.4530	11,974,403	9,250,000	9,549,569	0	(17,938)	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	141.0970	5,643,880	4,000,000	4,042,819	0	(936)	0	0	6.210	6.120	FA	100,050	248,400	01/09/2001	08/06/2038

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
31359M-EU-3	FEDERAL NATL MORTGAGE ASSN., BOND				1FE	9,860,610	132.5510	11,929,590	9,000,000	9,554,264	0	(30,510)	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	144.9020	5,796,080	4,000,000	4,645,016	0	(31,895)	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	139.1090	11,128,720	8,000,000	8,841,462	0	(39,539)	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	127.8070	2,709,508	2,120,000	2,177,690	0	(3,426)	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	129.5770	9,063,911	6,995,000	6,905,367	0	5,308	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	128.0310	3,944,635	3,081,000	3,079,540	0	46	0	0	6.150	6.150	JJ	80,530	189,482	10/22/2002	01/28/2028
3136F4-3N-2	FEDERAL NATL MORTGAGE ASSN. CALLABLE NOT			2	1FE	1,011,980	108.0340	1,080,340	1,000,000	1,002,331	0	(1,031)	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	1,392,454	104.7890	1,475,943	1,408,482	1,402,242	0	1,995	0	0	4.687	4.860	JJ	30,441	66,016	03/06/2007	01/15/2022
880591-CJ-9	TENNESSEE VALLEY AUTHORITY, BOND				1FE	716,934	130.9150	785,490	600,000	664,834	0	(5,653)	0	0	6.750	5.200	MN	6,750	40,500	12/07/2004	11/01/2025
880591-CP-5	TENNESSEE VALLEY AUTHORITY, BOND				1FE	4,002,840	136.9910	5,479,640	4,000,000	4,002,329	0	(53)	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	104.9430	24,661,605	23,500,000	23,757,342	0	(256,639)	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	125.5990	627,995	500,000	495,095	0	109	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						153,072,681	XXX	170,234,726	144,009,482	147,704,478	0	(554,068)	0	0	XXX	XXX	XXX	1,930,332	8,512,453	XXX	XXX
3128LX-GZ-7	FREDDIE MAC MORTGAGE BACKED SECURITY				1FE	324,536	109.4610	359,627	328,540	325,551	0	858	0	0	5.000	5.110	MON	1,369	16,414	04/03/2008	11/01/2035
312935-XY-0	FREDDIE MAC MORTGAGE BACKED SECURITY				1FE	465,294	109.9880	518,906	471,781	467,174	0	712	0	0	5.000	5.140	MON	1,966	23,589	04/23/2008	02/01/2033
31297G-MK-4	FREDDIE MAC MORTGAGE BACKED SECURITY				1FE	424,878	110.4210	474,344	429,576	426,124	0	658	0	0	5.000	5.100	MON	1,790	21,479	05/09/2008	11/01/2034
31297H-4M-8	FREDDIE MAC MORTGAGE BACKED SECURITY				1FE	221,438	109.4610	246,314	225,024	222,374	0	820	0	0	5.000	5.150	MON	938	11,251	04/23/2008	02/01/2035
31297T-XD-0	FREDDIE MAC MORTGAGE BACKED SECURITY				1FE	382,039	109.5140	424,323	387,457	383,412	0	1,023	0	0	5.000	5.130	MON	1,614	19,373	05/13/2008	09/01/2035
31371L-ZS-1	FANNIE MAE MORTGAGE BACKED SECURITY				1FE	328,674	108.9300	362,788	333,045	329,828	0	810	0	0	5.000	5.120	MON	1,388	16,652	04/03/2008	01/01/2035
31371M-RQ-2	FEDERAL NATL MORTGAGE ASSN				1FE	172,110	109.2090	189,501	173,520	172,461	0	146	0	0	5.000	5.070	MON	723	8,676	04/07/2008	04/01/2036
31402D-GN-4	FANNIE MAE MORTGAGE BACKED SECURITY				1FE	335,383	109.5470	374,363	341,737	337,080	0	1,140	0	0	5.000	5.180	MON	1,424	17,087	04/23/2008	08/01/2034
31402R-FT-1	FANNIE MAE MORTGAGE BACKED SECURITY				1FE	273,689	109.3880	306,666	280,347	275,389	0	1,290	0	0	5.000	5.220	MON	1,168	14,017	04/23/2008	06/01/2035
31403D-GY-9	FANNIE MAE MORTGAGE BACKED SECURITY				1FE	263,006	109.2490	291,339	266,672	263,911	0	680	0	0	5.000	5.120	MON	1,111	13,334	04/03/2008	05/01/2036
31403D-T3-3	FANNIE MAE MORTGAGE BACKED SECURITY				1FE	286,324	109.2090	319,788	292,821	287,877	0	1,312	0	0	5.000	5.200	MON	1,220	14,641	04/23/2008	10/01/2036
31405G-AU-4	FANNIE MAE MORTGAGE BACKED SECURITY				1FE	296,771	109.3370	328,849	300,765	297,846	0	685	0	0	5.000	5.130	MON	1,253	15,038	05/09/2008	07/01/2034
31407H-HS-8	FANNIE MAE MORTGAGE BACKED SECURITY				1FE	281,986	109.2550	315,076	288,384	283,590	0	1,147	0	0	5.000	5.210	MON	1,202	14,419	05/14/2008	10/01/2035
31407K-L6-4	FANNIE MAE MORTGAGE BACKED SECURITY				1FE	247,854	108.9500	274,063	251,548	248,796	0	914	0	0	5.000	5.130	MON	1,048	12,578	04/03/2008	09/01/2035
31408F-6B-0	FANNIE MAE MORTGAGE BACKED SECURITY				1FE	137,965	109.3610	153,690	140,534	138,604	0	502	0	0	5.000	5.170	MON	586	7,027	04/23/2008	01/01/2036
31409E-FW-6	FANNIE MAE MORTGAGE BACKED SECURITY				1FE	279,431	109.2670	309,588	283,338	280,398	0	650	0	0	5.000	5.120	MON	1,181	14,167	05/07/2008	04/01/2036
83162C-JW-4	SBAP 1999-20C 1			2	1FE	64,600	102.4990	65,172	63,582	64,310	0	553	0	0	6.300	5.400	MS	1,335	3,410	07/13/2006	03/01/2019
83162C-MQ-3	SBAP 2002-20K 1, PASS THRU				1FE	172,686	105.6220	183,102	173,356	173,142	0	205	0	0	5.080	5.120	MN	1,468	8,811	05/07/2007	11/01/2022
83162C-MT-7	SBAP 2003-20A 1, PASS THRU CERTS			2	1FE	272,761	106.0870	295,271	278,327	272,761	0	(2,385)	0	0	4.900	11.620	JJ	6,819	13,638	02/23/2006	01/01/2023
83162C-NG-4	SBAP 2003-20J 1, PASS THROUGH				1FE	176,548	106.5210	184,522	173,226	176,548	0	258	0	0	4.920	4.330	AO	2,131	8,523	01/16/2008	10/01/2023
83162C-NH-2	SBAP 2003-20K CLASS 1, PASS THROUGH				1FE	358,822	107.2260	391,029	364,674	359,923	0	13	0	0	4.980	5.360	MN	3,027	18,016	07/28/2008	11/01/2023
83162C-PE-7	SBAP 2004-20L 1				1FE	98,873	105.6930	109,323	103,434	99,499	0	356	0	0	4.870	5.880	JD	420	5,037	08/14/2006	12/01/2024
83162C-PR-8	SBAP 2005-20G 1, PART CERTS				1FE	457,849	105.9400	508,853	480,318	459,446	0	(798)	0	0	4.750	5.830	JJ	11,697	22,815	06/05/2007	07/01/2025
83162C-QA-4	SBAP 2006-20A 1, SBA LOAN				1FE	619,439	106.6930	660,901	619,439	619,439	0	0	0	0	5.210	5.210	JJ	17,206	32,586	01/06/2006	01/01/2026
83162C-QG-1	SBAP 2006-20E 1, SBA LOAN			2	1FE	1,130,741	110.3760	1,235,216	1,119,091	1,129,163	0	(2,085)	0	0	5.870	5.660	MN	10,948	66,201	01/25/2007	05/01/2026
83162C-QR-7	SBAP 2006-20K 1, PARTICIPATION CERTS			1	1FE	338,905	107.8570	365,534	338,905	338,905	0	0	0	0	5.360	5.360	MN	3,028	18,696	11/01/2006	11/01/2026
83162C-QS-5	SBAP 2006-20L 1				1FE	700,363	106.9150	776,812	726,563	710,144	0	5,464	0	0	5.120	5.440	JD	3,100	37,934	07/24/2007	12/01/2026
83162C-QV-8	SBAP 2007-20B 1, PASS THRU CERTS				1FE	354,936	108.3760	384,667	354,936	354,936	0	0	0	0	5.490	5.490	FA	8,119	20,324	02/14/2007	02/01/2027
83162C-RA-3	SBAP 2007-20E1				1FE	646,782	108.1030	697,935	645,619	646,770	0	(7)	0	0	5.310	5.270	MN	5,714	35,214	02/26/2008	05/01/2027
83162C-SH-7	SBAP 2009-20B 1, PASS-THROUGH				1FE	1,482,828	107.4370	1,593,110	1,482,828	1,482,828	0	0	0	0	4.760	4.760	FA	29,409	73,929	02/03/2009	02/01/2029
83162C-SK-0	SBAP 2009-20C 1				1FE	1,796,859	106.6030	1,760,880	1,651,809	1,795,112	0	(15,795)	0	0	4.660	3.210	MS	25,658	80,470	11/12/2013	03/01/2029
83162C-SN-4	SBA PARTICIPATION CERTS				1FE	624,717	106.5450	665,608	624,717	624,717	0	0	0	0	4.430	4.430	MN	4,613	28,452	05/13/2009	05/01/2029
83162C-SP-9	SBAP 2009-20F 1, PASS THROUGH CERTS				1FE	376,568	108.3280	407,931	376,568	376,568	0	0	0	0	4.950	4.950	JD	1,553	19,633	06/10/2009	06/01/2029
83162C-TA-1	SBAP 2010-20A 1				1FE	2,137,517	106.7820	2,104,903	1,971,197	2,137,517	0	(10,371)	0	0	4.380	2.410	JJ	45,434	90,980	10/29/2013	01/01/2030
83162C-TB-9	SBAP 2010-20B 1, PASS THRU				1FE	966,302	106.4390	1,028,527	966,302	966,302	0	0	0	0	4.140	4.140	FA	16,669	42,078	02/11/2010	02/01/2030
83162C-TK-9	SBAP 2010-20G 1				1FE	770,196	105.6370	813,616	770,196	770,196	0	0	0	0	3.800	3.800	JJ	14,634	31,008	07/08/2010	07/01/2030
83162C-TL-7	SBAP 2010-20H 1, PAA THROUGH				1FE	546,850	104.6520	572,294	546,850	546,850	0	0	0	0	3.520	3.520	FA	8,020	20,032	08/05/2010	08/01/2030
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						18,816,520	XXX	20,054,431	18,627,026	18,845,491	0	(11,245)	0	0	XXX	XXX	XXX	240,983	917,529	XXX	XXX
302610-AJ-2	FREMF 2013-K26 B			1	1FE	522,930	101.6750	508,378	500,000	521,801	0	(1,128)	0	0	3.722	2.900	MON	1,551	4,550	08/30/2016	12/25/2045
30291J-AJ-2	FREMF 2013-K29 B			1	1FE	930,884	100.3670	893,269	890,000	929,285	0	(1,599)	0	0	3.601	2.810	MON	2,671	7,965	09/20/2016	05/25/2046
30292C-AJ-6	FREMF 2014-K38 B			1	1FE	538,027	103.2370	516,185	500,000	536,551	0	(1,476)	0	0	4.376	3.240	MON	1,824	5,342	08/30/2016	06/25/2047
30292G-AN-8	FREMF 2014-K39 B			1	1FE	535,977	102.3680	511,843	500,000	534,635	0	(1,341)	0	0	4.282	3.240	MON	1,784	5,248	08/30/2016	08/25/2047

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
3137AW-QJ-7	FHMS K023 X1				1FE	503,797	0.0000	446,805	0	450,459	0	(53,339)	0	0	1.416	3.240	MON	9,033	60,847	05/11/2016	08/25/2022
3137BM-TX-4	FHLMC MULTIFAMILY STRUCTURED PASS THROUG				1FE	1,029,986	102.3530	1,023,540	1,000,000	1,027,661	0	(2,325)	0	0	3.151	2.790	MON	2,626	26,258	01/27/2016	11/25/2025
3137BN-NA-8	FHLMC MULTIFAMILY STRUCTURED PASS THROUG				1FE	339,702	0.0000	286,347	0	299,017	0	(40,685)	0	0	0.845	5.060	MON	9,228	46,006	04/21/2016	12/25/2022
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						4,401,303	XXX	4,186,367	3,390,000	4,299,409	0	(101,893)	0	0	XXX	XXX	XXX	28,717	156,216	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						176,290,504	XXX	194,475,524	166,026,508	170,849,378	0	(667,206)	0	0	XXX	XXX	XXX	2,200,032	9,586,198	XXX	XXX
00101A-AA-3	AVERY DENNISON, 144A M/W CO GUARNT			1	2FE	5,561,988	103.1860	4,978,725	4,825,000	4,952,999	0	(166,769)	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			1	1FE	5,862,500	100.1510	5,708,607	5,700,000	5,706,712	0	(54,689)	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	105.7560	3,701,460	3,500,000	3,679,463	0	(32,042)	0	0	4.000	2.910	FA	52,889	140,000	07/22/2014	02/15/2022
001055-AL-6	AFLAC INC,M/W SR UNSECURED			1	1FE	7,738,148	103.5180	7,919,127	7,650,000	7,716,961	0	(9,163)	0	0	3.625	3.470	JD	12,325	277,313	08/12/2014	06/15/2023
001055-AM-4	AFLAC INC, MW@20			1	1FE	3,995,454	102.9200	4,111,654	3,995,000	3,995,399	0	(43)	0	0	3.625	3.620	MN	18,505	144,819	11/05/2014	11/15/2024
001055-AP-7	AFLAC INC, MW@20			1	1FE	1,992,040	99.7560	1,995,120	2,000,000	1,993,293	0	701	0	0	3.250	3.290	MS	19,139	65,000	03/09/2015	03/17/2025
00115A-AA-7	AEP TRANSMISSION CO LLC, MW@15			2	1FE	5,006,080	98.4880	4,924,400	5,000,000	5,006,027	0	(53)	0	0	3.100	3.080	JD	17,222	0	11/16/2016	12/01/2026
001192-AM-5	AGL CAPITAL CORP, MW@25			2	2FE	1,991,960	97.5790	1,951,580	2,000,000	1,992,425	0	465	0	0	3.250	3.290	JD	2,889	37,375	05/13/2016	06/15/2026
00130H-BN-4	AES CORP CALL 6MW +50BP				3FE	1,900,000	116.2500	2,208,750	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			2	3FE	2,133,535	98.7700	2,222,325	2,250,000	2,151,067	0	12,554	0	0	4.875	5.700	MN	14,016	109,688	08/06/2015	05/15/2023
00130H-BU-8	AES CORPORATION,MW@50 CALLABLE			2	3FE	2,064,316	101.7500	2,092,998	2,057,000	2,062,108	0	(830)	0	0	5.500	5.440	MS	33,312	113,135	03/05/2014	03/15/2024
001546-AT-7	AK STEEL CORP, MW@50			2	4FE	1,700,125	111.0000	1,859,250	1,675,000	1,698,202	0	(1,923)	0	0	7.500	7.130	JJ	66,651	0	06/28/2016	07/15/2023
00206R-AJ-1	A T & T INC, M/W SR UNSEC			1	2FE	3,925,320	103.8990	4,155,960	4,000,000	3,989,648	0	9,016	0	0	5.500	5.750	FA	91,667	220,000	03/27/2008	02/01/2018
00206R-AR-3	AT&T INC, MAKE WHOLE NOTE			1	2FE	4,977,503	107.5230	5,322,389	4,950,000	4,957,226	0	(3,120)	0	0	5.800	5.720	FA	108,460	287,100	02/02/2009	02/15/2019
00206R-AZ-5	A T & T INC, MW+25BP			1	2FE	2,556,850	103.2450	2,581,125	2,500,000	2,528,824	0	(5,636)	0	0	3.875	3.600	FA	36,597	96,875	08/16/2011	08/15/2021
00206R-BC-5	AT&T INC, MAKE WHOLE SR UNSECURED			1	2FE	1,997,600	100.0270	2,000,540	2,000,000	1,999,939	0	494	0	0	1.600	1.620	FA	12,089	32,000	02/08/2012	02/15/2017
00206R-BF-8	AT&T INC, M/W SR UNSECURED			1	2FE	998,060	100.1370	1,001,370	1,000,000	999,831	0	402	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			2	2FE	4,892,090	95.8820	4,794,100	5,000,000	4,931,111	0	10,477	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			1	2FE	3,902,850	100.8740	3,934,086	3,900,000	3,901,125	0	(571)	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			2	2FE	3,950,340	96.6170	3,864,680	4,000,000	3,953,016	0	1,597	0	0	4.500	4.590	MN	23,000	180,000	04/29/2015	05/15/2035
00206R-CT-7	AT&T INC, MW@35			2	2FE	1,998,680	101.2570	2,025,140	2,000,000	1,998,795	0	115	0	0	4.125	4.130	FA	30,708	43,083	01/29/2016	02/17/2026
002824-AU-4	ABBOTT LABORATORIES, SR UNSECURED				1FE	4,153,371	107.0010	4,269,340	3,990,000	4,038,725	0	(20,326)	0	0	5.125	4.520	AO	51,122	204,488	12/30/2010	04/01/2019
002824-BD-1	ABBOTT LABORATORIES, MW@20			2	1FE	2,994,690	99.7150	2,991,450	3,000,000	2,994,800	0	110	0	0	2.900	2.930	MN	9,425	0	11/17/2016	11/30/2021
002824-BE-9	ABBOTT LABORATORIES, MW@25			2	1FE	1,990,580	99.6240	1,992,480	2,000,000	1,990,712	0	132	0	0	3.400	3.470	MN	7,367	0	11/17/2016	11/30/2023
00287Y-AQ-2	ABBVIE INC, MW@25			2	2FE	5,003,010	99.0490	4,952,450	5,000,000	5,002,087	0	(257)	0	0	3.600	3.590	MN	23,500	180,000	10/27/2015	05/14/2025
00287Y-AY-5	ABBVIE INC, MW@25			2	2FE	7,039,860	95.1430	6,660,010	7,000,000	7,038,970	0	(890)	0	0	3.200	3.120	MN	29,244	113,244	10/11/2016	05/14/2026
00434N-AA-3	ACCESS MIDSTREAM PARTNER,MW@50 CALLABLE			2	2FE	738,000	101.8670	751,778	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			2	2FE	989,280	100.0490	1,000,490	1,000,000	991,081	0	945	0	0	3.250	3.370	FA	13,542	32,500	01/21/2015	02/01/2025
00751Y-AB-2	ADVANCE AUTO PARTS INC, M/W CO GUARNT			2	2FE	6,110,935	104.3650	6,261,900	6,000,000	6,066,251	0	(12,204)	0	0	4.500	4.240	JJ	124,500	270,000	04/02/2013	01/15/2022
008117-AN-3	AETNA INC., CALLABLE SR UNSECURED			2	2FE	986,010	106.5510	1,065,510	1,000,000	993,109	0	1,389	0	0	4.125	4.290	JD	3,438	41,250	05/17/2011	06/01/2021
008117-AP-8	AETNA INC, M/W SR UNSECURED, CALLABLE			2	2FE	1,966,180	98.2400	1,964,800	2,000,000	1,979,002	0	3,231	0	0	2.750	2.940	MN	7,028	55,000	11/02/2012	11/15/2022
00817Y-AH-1	AETNA INC,MW@25			1	2FE	3,199,170	105.1890	3,155,670	3,000,000	3,119,304	0	(30,487)	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			2	2FE	2,986,400	100.0910	3,002,730	3,000,000	2,998,952	0	2,784	0	0	1.750	1.840	MN	6,708	52,500	05/01/2012	05/15/2017
00817Y-AN-8	AETNA INC,MW@15			2	2FE	999,000	100.2520	1,002,520	1,000,000	999,549	0	198	0	0	2.200	2.220	MS	6,478	22,000	03/04/2014	03/15/2019
00817Y-AQ-1	AETNA INC, MW@20			2	2FE	995,810	101.4550	1,014,550	1,000,000	996,590	0	369	0	0	3.500	3.550	MN	4,472	35,000	11/03/2014	11/15/2024
00817Y-AW-8	AETNA INC, MW@25			2	2FE	2,988,780	98.9270	2,967,810	3,000,000	2,989,330	0	550	0	0	3.200	3.240	JD	4,267	49,600	06/02/2016	06/15/2026
00846U-AG-6	AGILENT TECHNOLOGIES INC, MW@30			1	2FE	2,681,403	107.9090	2,643,771	2,450,000	2,605,385	0	(40,937)	0	0	5.000	3.090	JJ	56,486	122,500	02/10/2015	07/15/2020
00846U-AH-4	AGILENT TECHNOLOGIES INC,M/W SR UNSECURE			1	2FE	12,170,751	100.1980	12,120,952	12,097,000	12,142,831	0	(7,197)	0	0	3.200	3.120	AO	96,776	387,104	05/08/2013	10/01/2022
00846U-AJ-0	AGILENT TECHNOLOGIES INC, SR UNSECURED			2	2FE	4,501,260	102.8840	4,629,780	4,500,000	4,502,371	0	(317)	0	0	3.875	3.860	JJ	80,406	174,375	10/13/2015	07/15/2023
00912X-AF-1	AIR LEASE CORP, MW SR UNSECURED			1	2	1,208,504	100.8750	1,195,369	1,185,000	1,186,436	0	(5,605)	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			1	2	2,850,000	106.0490	3,022,397	2,850,000	2,850,000	0	0	0	0	4.750	4.750	MS	45,125	135,375	01/29/2013	03/01/2020
009158-AP-1	AIR PRODUCTS & CHEM.,M/W SR UNSECURED			1	1FE	5,791,480	106.3990	5,697,666	5,355,000	5,556,720	0	(72,997)	0	0	4.375	2.870	FA	84,602	234,281	03/17/2014	08/21/2019
009158-AR-7	AIR PRODUCTS & CHEMICALS, M/W SR UNSECUR			1	1FE	1,998,800	102.9490	2,058,980	2,000,000	1,999,375	0	118	0	0	3.000	3.000	MN	9,667	60,000	10/31/2011	11/03/2021
009158-AS-5	AIR PRODUCTS & CHEMICALS, M/W SR UNSEC			1	1FE	5,253,015	99.9770	5,283,784	5,285,000	5,278,167	0	8,556	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			1	1FE	497,965	99.8620	499,310	500,000	498,694	0	194	0	0	2.750	2.790	FA	5,653	13,750	01/30/2013	02/03/2023
009158-AV-8	AIR PRODUCTS & CHEMICALS, MW@15			2	1FE	3,549,560	102.5360	3,588,760	3,500,000	3,539,625	0	(4,717)	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			2	1FE	5,956,880	100.5140	6,030,840	6,000,000	5,972,804	0	4,174	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			2	1FE	3,955,480	100.1860	4,007,440	4,000,000	3,987,060	0	11,301	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			2	1FE	2,979,450	100.0490	3,001,470	3,000,000	2,990,004	0	3,040	0	0	2.375	2.480	FA	26,917	71,250	06/06/2013	02/15/2020
009363-AQ-5	AIRGAS INC,MW@20			2	1FE	1,996,100	103.6680	2,073,360	2,000,000	1,996,998	0	340	0	0	3.650	3.670	JJ	33,661	73,000	06/12/2014	07/15/2024

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
009363-AR-3	AIRGAS INC, MW@25			2	1FE	1,996,160	102.2400	2,044,800	2,000,000	1,997,166	0	735	0	0	3.050	3.090	FA	25,417	59,306	08/06/2015	08/01/2020
010284-AL-1	ALABAMA GAS CORP, M/W, BOND			1	1FE	1,000,000	102.1510	1,021,510	1,000,000	1,000,000	0	0	0	0	5.200	5.200	JJ	23,978	52,000	01/11/2005	01/15/2020
010392-DZ-8	ALABAMA POWER CO., M/W SR. NOTE			1	1FE	7,559,195	103.3430	7,451,030	7,210,000	7,243,836	0	(41,298)	0	0	5.500	4.870	AO	83,716	396,550	09/11/2009	10/15/2017
010392-EB-0	ALABAMA POWER CO, M/W SR NOTE			1	1FE	5,831,724	115.1300	6,259,618	5,437,000	5,642,694	0	(29,303)	0	0	5.875	5.110	JD	26,619	319,424	12/15/2010	12/01/2022
010392-EK-0	ALABAMA POWER CO, M/W BOND			1	1FE	995,350	106.0680	1,060,680	1,000,000	999,107	0	389	0	0	5.125	5.170	FA	19,361	51,250	02/10/2004	02/15/2019
010392-EW-4	ALABAMA POWER CO, M/W SR NOTE			1	1FE	5,139,996	100.3130	5,025,681	5,010,000	5,011,697	0	(20,052)	0	0	5.550	5.120	FA	115,856	278,055	08/07/2009	02/01/2017
010392-FE-3	ALABAMA POWER CO M/W SR NOTE			1	1FE	1,496,790	103.8710	1,558,065	1,500,000	1,498,434	0	318	0	0	3.950	3.970	JD	4,938	59,250	05/18/2011	06/01/2021
012725-AA-5	ALBEMARLE CORP., CALLABLE SR UNSECURED			2	2FE	13,222,395	106.1820	13,272,750	12,500,000	12,885,250	0	(96,790)	0	0	4.500	3.580	JD	25,000	562,500	04/10/2014	12/15/2020
013093-AA-7	ALBERTSONS COS LLC/SAFEW, MW@50			2	4FE	1,241,954	104.2500	1,285,403	1,233,000	1,241,257	0	(697)	0	0	6.625	6.470	JD	3,630	44,247	05/25/2016	06/15/2024
013093-AC-3	ALBERTSONS COS LLC/SAFEW, MW@50			2	4FE	878,435	99.0000	866,250	875,000	878,271	0	(164)	0	0	5.750	5.670	MS	19,845	0	08/04/2016	03/15/2025
015271-AC-3	ALEXANDRIA REAL ESTATE,M/W CO GUARNT			2	2FE	4,554,814	105.7930	4,604,111	4,352,000	4,474,224	0	(21,946)	0	0	4.600	3.960	AO	50,048	200,192	02/27/2013	04/01/2022
015271-AD-1	ALEXANDRIA REAL ESTATE,M/W SR UNSECURED			2	2FE	1,495,680	101.5220	1,522,830	1,500,000	1,497,037	0	396	0	0	3.900	3.930	JD	2,600	58,500	05/29/2013	06/15/2023
015271-AF-6	ALEXANDRIA REAL ESTATE E,MW@20			2	2FE	997,930	99.7690	997,690	1,000,000	998,815	0	369	0	0	2.750	2.790	JJ	12,681	27,500	07/09/2014	01/15/2020
015271-AG-4	ALEXANDRIA REAL ESTATE E,MW@30			2	2FE	2,024,640	100.0560	2,001,120	2,000,000	2,021,607	0	(1,290)	0	0	4.500	4.380	JJ	37,750	90,000	07/10/2014	07/30/2029
015271-AH-2	ALEXANDRIA REAL ESTATE E, MW@35			2	2FE	2,988,720	102.7740	3,083,220	3,000,000	2,990,001	0	1,121	0	0	4.300	4.340	JJ	59,483	85,283	11/05/2015	01/15/2026
01748X-AA-0	ALLEGIANT TRAVEL CO,MW@50			1	4FE	2,084,920	103.0000	2,131,070	2,069,000	2,077,512	0	(3,068)	0	0	5.500	5.320	JJ	52,472	113,795	06/20/2014	07/15/2019
020002-AH-4	ALLSTATE CORP., DEB.				1FE	3,250,655	106.4550	3,725,925	3,500,000	3,466,642	0	22,265	0	0	6.750	7.480	MN	30,188	236,250	09/10/2001	05/15/2018
020002-BA-8	ALLSTATE CORP, MW@20			1	1FE	756,130	106.0620	763,646	720,000	756,085	0	(44)	0	0	4.500	4.180	JD	1,440	16,200	12/01/2016	06/15/2043
020002-BC-4	ALLSTATE CORP, MW@20			2	2FE	1,991,520	102.1220	2,042,440	2,000,000	1,991,531	0	11	0	0	4.200	4.220	JD	5,367	0	12/01/2016	12/15/2046
020039-AJ-2	ALLTEL CORP., M/W, DEB.			1	2FE	2,662,710	116.0950	3,482,850	3,000,000	2,767,681	0	10,902	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	101.7500	3,408,625	3,350,000	3,366,428	0	(1,695)	0	0	5.125	5.040	MS	43,399	171,688	07/10/2015	09/30/2024
02005N-BF-6	ALLY FINANCIAL INC			2	3FE	4,081,127	99.7500	4,133,640	4,144,000	4,085,243	0	3,993	0	0	5.750	5.950	MN	27,137	238,280	04/12/2016	11/20/2025
02079K-AA-5	ALPHABET INC, MW@10			1	1FE	1,981,940	106.0470	2,120,940	2,000,000	1,991,259	0	1,804	0	0	3.625	3.730	MN	8,458	72,500	05/16/2011	05/19/2021
021441-AD-2	ALTERA CORP,MW@15 BULLET			1	1FE	4,517,770	100.3130	4,514,085	4,500,000	4,502,107	0	(5,611)	0	0	1.750	1.620	MN	10,063	78,750	01/30/2014	05/15/2017
021441-AE-0	ALTERA CORP,MW@25 BULLET			1	1FE	3,988,750	101.7270	4,069,080	4,000,000	3,995,661	0	2,234	0	0	2.500	2.550	MN	12,778	100,000	10/29/2013	11/15/2018
02209S-AN-3	ALTRIA GROUP INC				1FE	3,092,220	100.1230	3,003,690	3,000,000	3,090,119	0	(2,101)	0	0	2.850	2.270	FA	33,725	0	11/07/2016	08/09/2022
022249-BA-3	ALUMINUM COMPANY OF AMERICA, M/W BONDS			1	3FE	3,916,658	105.5000	4,067,025	3,855,000	3,862,819	0	(5,208)	0	0	6.750	6.290	JD	11,137	250,575	11/27/2002	06/15/2018
02360F-AA-4	UNION ELECTRIC CO., M/W, SECURED NOTE			1	1FE	4,948,689	107.9880	5,298,971	4,907,000	4,917,248	0	(3,396)	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	118.1240	3,543,720	3,000,000	2,981,057	0	496	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			1	1FE	3,491,730	103.9630	3,118,890	3,000,000	3,115,655	0	(130,630)	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			2	1FE	999,430	101.0230	1,010,230	1,000,000	999,504	0	52	0	0	3.250	3.250	MS	10,833	32,500	12/03/2014	03/01/2025
024836-AA-6	AMERICAN CAMPUS CMNTYS, MW@30			2	2FE	3,068,650	100.8930	3,112,549	3,085,000	3,070,985	0	1,938	0	0	3.750	3.830	AO	24,423	115,688	10/13/2015	04/15/2023
024836-AC-2	AMERICAN CAMPUS CMNTYS, MW@30			2	2FE	1,996,220	101.6530	2,033,060	2,000,000	1,997,131	0	713	0	0	3.350	3.390	AO	16,750	68,675	09/15/2015	10/01/2020
025816-AX-7	AMERICAN EXPRESS CO., SR UNSECURED				1FE	2,199,138	102.9840	2,111,172	2,050,000	2,065,644	0	(21,923)	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	98.4620	3,938,480	4,000,000	3,955,847	0	6,755	0	0	2.650	2.850	JD	8,539	106,000	10/16/2014	12/02/2022
025816-BK-4	AMERICAN EXPRESS CO			2	1FE	3,895,995	100.4150	3,916,185	3,900,000	3,896,709	0	351	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	101.9530	4,078,120	4,000,000	3,999,758	0	520	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	103.0910	3,092,730	3,000,000	3,015,909	0	(21,804)	0	0	6.000	5.210	MS	54,000	180,000	11/12/2009	09/13/2017
0258M0-DD-8	AMERICAN EXPRESS CREDIT SR UNSECURED				1FE	3,989,160	100.2510	4,010,040	4,000,000	3,999,472	0	2,265	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	100.6440	1,006,440	1,000,000	999,660	0	210	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	100.5570	2,011,140	2,000,000	1,999,343	0	240	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	122.0330	1,299,651	1,065,000	1,035,173	0	1,526	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	124.3580	2,487,160	2,000,000	2,058,673	0	(7,476)	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	101.5110	2,030,220	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
03040W-AN-5	AMERICAN WATER CAPITAL C, MW			2	1FE	3,992,720	98.2980	3,931,920	4,000,000	3,992,805	0	85	0	0	3.000	3.020	JD	14,667	0	11/14/2016	12/01/2026
03073E-AJ-4	AMERISOURCEBERGEN CORP, SR UNSECURED			2	1FE	998,580	102.9390	1,029,390	1,000,000	999,247	0	139	0	0	3.500	3.510	MN	4,472	35,000	11/08/2011	11/15/2021
03073E-AM-7	AMERISOURCEBERGEN CORP, MW@20			2	1FE	4,075,050	99.1750	3,967,000	4,000,000	4,070,677	0	(4,776)	0	0	3.250	2.990	MS	43,333	81,250	05/09/2016	03/01/2025
03076C-AE-6	AMERIPRISE FINANCIAL INC, M/W SR UNSECUR			1	1FE	3,916,013	108.3910	4,064,663	3,750,000	3,815,881	0	(18,632)	0	0	5.300	4.700	MS	58,521	198,750	12/14/2010	03/15/2020
03076C-AG-1	AMERIPRISE FINANCIAL INC, MW@20			1	1FE	10,878,140	102.1780	10,664,318	10,437,000	10,842,850	0	(35,291)	0	0	3.700	3.130	AO	81,525	293,669	04/18/2016	10/15/2024
030955-AN-8	SBC COMMUNICATIONS, CO GUARNT				2FE	1,780,960	113.4060	2,268,120	2,000,000	1,859,055	0	7,978	0	0	6.550	7.500	JJ	60,406	131,000	12/08/2000	01/15/2028
031162-AV-2	AMGEN, INC.			1	2FE	5,129,560	101.8340	5,091,700	5,000,000	5,007,994	0	(18,549)	0	0	5.850	5.440	JD	24,375	292,500	06/09/2009	06/01/2017
031162-BG-4	AMGEN INC, MW@20			2	2FE	4,926,018	105.4170	4,751,144	4,507,000	4,802,386	0	(65,868)	0	0	4.100	2.450	JD	8,213	184,787	02/05/2015	06/15/2021
031162-BY-5	AMGEN INC, MW@20			2	2FE	1,989,120	97.3180	1,946,360	2,000,000	1,990,704	0	960	0	0	3.125	3.180	MN	10,417	62,500	04/28/2015	05/01/2025
031162-CJ-7	AMGEN INC, MW@20			2	2FE	2,931,930	91.9740	2,759,220	3,000,000	2,933,204	0	1,274	0	0	2.600	2.860	FA	28,600	0	10/12/2016	08/19/2026
031652-BG-4	AMKOR TECHNOLOGIES.MW@50 CALLABLE			2	4FE	2,203,230	104.2500	2,251,800	2,160,000	2,200,383	0	(2,847)	0	0	6.375	5.590	AO	34,425	41,438	11/29/2016	10/01/2022
032095-AB-7	AMPHENOL CORP, SR UNSECURED			2	2FE	7,464,955	104.6440	7,429,724	7,100,000	7,330,169	0	(43,428)	0	0	4.000	3.260	FA	118,333	284,000	11/07/2014	02/01/2022
032095-AC-5	AMPHENOL CORP,MW@15			2	2FE	3,021,540	101.2000	3,036,000	3,000,000	3,009,109	0	(4,386)	0	0	2.550	2.390	JJ	32,088	76,500	02/04/2014	01/30/2019

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
032095-AE-1	AMPHENOL CORP, MW@15			2	2FE	5,035,260	101.5470	5,077,350	5,000,000	5,024,848	0	(4,949)	0	0	3.125	3.000	MS	46,007	156,250	10/29/2014	09/15/2021
032654-AH-8	ANALOG DEVICES INC, MW@15			2	2FE	8,977,506	99.2350	9,080,003	9,150,000	9,016,017	0	18,493	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			2	2FE	1,995,400	102.4690	2,049,380	2,000,000	1,995,804	0	386	0	0	3.900	3.920	JD	3,467	78,217	12/03/2015	12/15/2025
03690A-AA-4	ANTERO MIDSTREAM PART/FI, MW@50			2	4FE	1,778,636	101.0000	1,776,590	1,759,000	1,777,976	0	(661)	0	0	5.375	5.150	MS	28,364	0	10/28/2016	09/15/2024
037411-AN-5	APACHE CORP., SR NOTE				2FE	6,340,122	105.3120	5,897,472	5,600,000	5,675,977	0	(66,223)	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	113.1940	3,686,729	3,257,000	3,377,738	0	(43,515)	0	0	7.625	6.000	JJ	124,173	248,346	12/04/2002	07/01/2019
037411-BD-6	APACHE CORP, MW UNSECURED			2	2FE	6,791,176	96.1580	6,538,744	6,800,000	6,794,550	0	800	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			1	2FE	990,360	101.3440	1,013,440	1,000,000	999,387	0	1,423	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			1	1FE	3,000,430	97.3720	2,921,160	3,000,000	3,000,284	0	(41)	0	0	2.400	2.390	MN	11,600	72,000	04/30/2013	05/03/2023
037833-AR-1	APPLE INC/MW@10			1	1FE	4,045,510	102.0750	4,083,000	4,000,000	4,030,523	0	(6,555)	0	0	2.850	2.660	MN	17,733	114,000	08/20/2014	05/06/2021
037833-AY-6	APPLE INC, MW@10			1	1FE	2,999,430	98.3310	2,949,930	3,000,000	2,999,576	0	78	0	0	2.150	2.150	FA	25,442	64,500	02/02/2015	02/09/2022
037833-BG-4	APPLE INC, MW@15			1	1FE	4,989,560	100.4150	5,020,750	5,000,000	4,991,045	0	918	0	0	3.200	3.220	MN	21,333	160,000	05/06/2015	05/13/2025
037833-BW-9	APPLE INC, MW@30			2	1FE	1,477,798	106.7930	1,377,630	1,290,000	1,475,302	0	(2,497)	0	0	4.500	3.440	FA	20,640	0	08/19/2016	02/23/2036
037833-BY-5	APPLE INC, MW@25			2	1FE	2,993,400	100.0530	3,001,590	3,000,000	2,993,885	0	485	0	0	3.250	3.270	FA	34,667	48,750	02/16/2016	02/23/2026
038222-AF-2	APPLIED MATERIALS INC,MW@20			1	1FE	8,825,391	107.5130	8,687,050	8,080,000	8,594,174	0	(107,028)	0	0	4.300	2.770	JD	15,442	347,440	04/08/2015	06/15/2021
038222-AJ-4	APPLIED MATERIALS INC, MW@30			2	1FE	7,003,240	105.4390	7,380,730	7,000,000	7,003,016	0	(265)	0	0	3.900	3.890	AO	68,250	278,308	10/16/2015	10/01/2025
03838W-AA-9	AQUARION CO, MW@25			2	2FE	5,220,260	99.8740	4,993,700	5,000,000	5,215,538	0	(4,722)	0	0	4.000	3.330	FA	75,556	0	10/31/2016	08/15/2024
039483-AH-5	ARCHER-DANIELS-MIDLAN, DEBENTURE				1FE	6,892,001	101.9390	5,575,044	5,469,000	5,517,235	0	(162,455)	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	128.3420	8,983,940	7,000,000	7,131,231	0	(8,646)	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	121.8080	1,218,080	1,000,000	1,120,841	0	(7,969)	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	121.4750	1,214,750	1,000,000	1,148,340	0	(8,524)	0	0	6.625	4.990	MN	11,042	66,250	10/18/2010	05/01/2029
039483-AU-6	ARCHER-DANIELS M/W SR UNSECURED			1	1FE	3,066,570	114.7920	3,443,760	3,000,000	3,057,271	0	(1,775)	0	0	5.375	5.210	MS	47,479	161,250	11/18/2010	09/15/2035
039483-AY-8	ARCHER-DANIELS, M/W SR UNSECURED			1	1FE	2,061,227	104.7480	2,118,005	2,022,000	2,028,435	0	(5,052)	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			1	1FE	6,546,950	108.3390	6,500,340	6,000,000	6,361,061	0	(81,026)	0	0	4.479	2.910	MS	89,580	268,740	01/29/2015	03/01/2021
039483-BH-4	ARCHER-DANIELS-MIDLAND C, MW@20			1	1FE	3,115,740	97.9360	2,938,080	3,000,000	3,111,728	0	(2,445)	0	0	4.016	3.790	AO	25,100	120,480	04/23/2015	04/16/2043
046003-JU-4	ASSOCIATES CORP OF NO AMERICA, DEB.				2FE	4,521,880	108.5230	4,340,920	4,000,000	4,085,815	0	(43,251)	0	0	6.950	5.700	MN	46,333	278,000	09/24/2002	11/01/2018
048303-CD-1	ATLANTIC CITY ELECTRIC, CALL @ MW			1	1FE	1,598,345	110.7020	1,660,530	1,500,000	1,524,044	0	(11,753)	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			2	1FE	998,480	104.8100	1,048,100	1,000,000	999,270	0	153	0	0	4.350	4.360	AO	10,875	43,500	03/29/2011	04/01/2021
053015-AE-3	AUTOMATIC DATA PROCESSNG, MW@20			2	1FE	1,997,820	102.5420	2,050,840	2,000,000	1,998,063	0	188	0	0	3.375	3.380	MS	19,875	67,500	09/08/2015	09/15/2025
05329W-AJ-1	AUTONATION INC., M/W CO GUARNT			1	2FE	1,058,746	105.4980	1,134,104	1,075,000	1,071,748	0	2,336	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			2	2FE	999,840	103.3390	1,033,390	1,000,000	999,903	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			2	2FE	1,989,760	98.3350	1,966,700	2,000,000	1,993,619	0	953	0	0	2.875	2.930	JJ	26,514	57,500	11/02/2012	01/15/2023
053332-AP-7	AUTOZONE, INC. M/W SR UNSECURED			2	2FE	6,871,768	99.0200	6,822,478	6,890,000	6,878,008	0	1,626	0	0	3.125	3.150	JJ	99,283	215,313	05/03/2013	07/15/2023
053332-AQ-5	AUTOZONE INC,MW@10			1	2FE	3,956,162	100.0030	3,950,119	3,950,000	3,950,071	0	(2,113)	0	0	1.300	1.240	JJ	23,963	51,350	01/27/2014	01/13/2017
05348E-AP-4	AVALONBAY COMMUNITIES, INC. SR UNSECURED			2	1FE	2,980,650	104.9740	3,149,220	3,000,000	2,991,471	0	1,908	0	0	3.950	4.020	JJ	54,642	118,500	11/10/2010	01/15/2021
05348E-AQ-2	AVALONBAY COMMUNITIES, INC M/W SR UNSEC			2	1FE	5,657,133	99.6860	5,622,290	5,640,000	5,650,323	0	(1,730)	0	0	2.950	2.910	MS	48,990	166,380	10/19/2012	09/15/2022
05348E-AR-0	AVALONBAY, SR UNSECURED			2	1FE	3,388,247	98.3000	3,376,605	3,435,000	3,404,609	0	4,382	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	106.3600	3,722,600	3,500,000	3,735,583	0	(66,906)	0	0	5.375	3.200	AO	39,715	188,125	10/14/2014	04/15/2020
053611-AG-4	AVERY DENNISON CORP SR UNSECURED			2	2FE	7,415,163	97.5920	7,221,808	7,400,000	7,410,133	0	(1,464)	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			1	2FE	1,726,480	102.8750	1,752,990	1,704,000	1,709,268	0	(4,673)	0	0	4.625	4.320	JJ	33,056	78,810	02/04/2013	01/31/2018
053773-BA-4	AVIS BUDGET CAR/FINANCE, MW@50			2	4FE	2,291,410	93.2500	2,257,583	2,421,000	2,294,610	0	3,200	0	0	5.250	6.060	MS	37,425	42,420	12/16/2016	03/15/2025
05379B-AN-7	AVISTA CORP., M/W 1ST MORTGAGE			1	1FE	2,782,450	104.8430	2,621,075	2,500,000	2,561,507	0	(41,336)	0	0	5.950	4.140	JD	12,396	148,750	02/02/2011	06/01/2018
05379B-AP-2	AVISTA CORP., M/W 1ST MORTGAGE			1	1FE	1,041,190	108.6740	1,086,740	1,000,000	1,022,038	0	(3,629)	0	0	5.125	4.640	AO	12,813	51,250	02/01/2011	04/01/2022
05531F-AK-9	BB&T CORPORATION, SR NOTE, SERIES C			2	1FE	1,995,660	100.1390	2,002,780	2,000,000	1,999,795	0	902	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			2	1FE	998,180	100.1130	1,001,130	1,000,000	999,766	0	372	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			2	1FE	1,997,520	99.8350	1,996,700	2,000,000	1,999,492	0	486	0	0	1.450	1.470	JJ	13,614	29,000	11/14/2012	01/12/2018
05531F-AR-4	BB&T CORPORATION,			2	1FE	4,000,000	100.4280	4,017,120	4,000,000	4,000,000	0	0	0	0	1.545	1.540	FMAN	10,478	50,486	01/28/2014	02/01/2019
05531F-AS-2	BB&T CORPORATION			2	1FE	2,995,650	100.7840	3,023,520	3,000,000	2,997,378	0	821	0	0	2.450	2.480	JJ	33,892	73,500	12/03/2014	01/15/2020
05531F-AU-7	BB&T CORPORATION			2	1FE	4,997,200	100.7830	5,039,150	5,000,000	4,998,005	0	538	0	0	2.625	2.630	JD	729	131,250	06/22/2015	06/29/2020
05531G-AA-9	BB&T CORPORATION			2	1FE	3,990,228	104.7600	3,980,880	3,800,000	3,936,544	0	(24,064)	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			1	2FE	2,024,880	105.6860	2,113,720	2,000,000	2,004,449	0	(2,932)	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,			1	1FE	832,590	104.3960	868,118	831,562	831,980	0	(149)	0	0	4.830	4.810	JJ	18,520	40,164	07/29/2005	01/15/2023
05567Y-AA-7	BURLINGTON NO SF 05-4 TRUST			1	1FE	441,527	107.5960	494,863	459,924	450,453	0	2,565	0	0	4.967	5.350	AO	5,711	22,844	04/21/2008	04/01/2023
05568Y-AA-6	BNSF RAILWAY CO 2007-1M/W PASS THRU CERT			1	1FE	2,191,942	114.5000	2,511,412	2,193,373	2,192,547	0	171	0	0	5.996	6.000	AO	32,879	131,515	02/03/2009	04/01/2024
057224-AK-3	BAKER HUGHES, INC., M/W SR. NOTE			1	2FE	6,470,858	121.2100	7,272,600	6,000,000	6,308,157	0	(16,777)	0	0	6.875	6.250	JJ	190,208	412,500	01/17/2003	01/15/2029
057224-AY-3	BAKER HUGHES, M/W SR NOTE			1	2FE	12,306,060	110.1730	12,449,549	11,300,000	11,539,723	0	(117,994)	0	0	7.500	6.240	MN	108,292	847,500	06/09/2009	11/15/2018
057224-BC-0	BAKER HUGHES, INC., MW			2	2FE	997,960	102.1410	1,021,410	1,000,000	998,975	0	203	0	0	3.200	3.220	FA	12,089	32,000	08/10/2011	08/15/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
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
058498-AU-0	BALL CORP, MW@50			1	3FE	1,700,000	104.5000	1,776,500	1,700,000	1,700,000	0	0	0	0	4.375	4.370	JJ	34,295	40,700	12/02/2015	12/15/2020
059165-ED-8	BALTIMORE GAS & ELECTRIC, SR UNSECURED			2	1FE	1,988,980	103.8290	2,076,580	2,000,000	1,994,143	0	1,082	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	106.0850	3,182,550	3,000,000	3,000,000	0	0	0	0	5.490	5.490	MS	48,953	164,700	12/19/2006	03/15/2019
06051G-GA-1	BANK OF AMERICA CORP, MW@25			2	2FE	2,000,000	95.4700	1,909,400	2,000,000	2,000,000	0	0	0	0	3.248	3.240	AO	12,631	0	10/18/2016	10/21/2027
06051G-GC-7	BANK OF AMERICA CORP			2	2FE	3,000,000	100.0640	3,001,920	3,000,000	3,000,000	0	0	0	0	4.183	4.180	MN	12,549	0	11/21/2016	11/25/2027
06299V-9V-2	BANK OF GUAM CD	SD			1FE	50,000	100.0000	50,000	50,000	50,000	0	0	0	0	1.250	1.250	MAT	2,041	0	09/27/2013	09/27/2020
064057-BD-3	BANK OF NEW YORK CO., INC., SUB NOTE				1FE	2,114,599	103.5450	2,174,445	2,100,000	2,101,316	0	(1,368)	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	100.3470	4,891,916	4,875,000	4,888,953	0	(29,460)	0	0	1.969	1.350	JD	2,933	95,989	01/10/2014	06/20/2017
06406F-AA-1	BANK OF NY MELLON CORP, MW			2	1FE	999,010	100.1110	1,001,110	1,000,000	999,194	0	184	0	0	2.500	2.510	AO	5,278	16,389	02/16/2016	04/15/2021
06406G-AA-9	BANK OF NY MELLON CORP			2	1FE	998,900	95.0830	950,830	1,000,000	998,913	0	13	0	0	3.000	3.010	AO	5,083	0	10/24/2016	10/30/2028
06406H-BP-3	BANK OF NEW YORK MELLON, SR NOTE				1FE	2,182,649	106.8410	2,211,609	2,070,000	2,112,516	0	(12,942)	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	106.0310	1,855,543	1,750,000	1,748,636	0	301	0	0	4.150	4.170	FA	30,260	72,625	01/25/2011	02/01/2021
06406H-BY-4	BANK OF NEW YORK MELLON, SR UNSECURED			2	1FE	3,997,320	104.1470	4,165,880	4,000,000	3,998,615	0	265	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			2	1FE	1,997,140	99.9140	1,998,280	2,000,000	1,999,410	0	546	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.			2	1FE	1,996,120	100.6030	2,012,060	2,000,000	1,998,116	0	765	0	0	2.200	2.240	MN	5,622	44,000	05/02/2014	05/15/2019
06406H-CX-5	BANK OF NEW YORK MELLON			2	1FE	3,986,120	100.4420	4,017,680	4,000,000	3,988,932	0	1,245	0	0	3.250	3.290	MS	39,722	130,000	09/04/2014	09/11/2024
06406H-CZ-0	BANK OF NY MELLON CORP			2	1FE	2,995,320	99.7060	2,991,180	3,000,000	2,996,996	0	913	0	0	2.150	2.180	FA	22,754	64,500	02/19/2015	02/24/2020
067383-AC-3	CR BARD INC., M/W SR UNSECURED			2	1FE	15,917,397	107.0460	16,067,605	15,010,000	15,573,234	0	(139,399)	0	0	4.400	3.310	JJ	304,536	660,440	02/05/2015	01/15/2021
067383-AD-1	CR BARD INC, M/W SR UNSECURED			1	1FE	1,997,460	99.7940	1,995,880	2,000,000	1,999,484	0	489	0	0	1.375	1.400	JJ	12,681	27,500	10/25/2012	01/15/2018
07177M-AB-9	BAXALTA INC, MW@30			2	2FE	9,065,303	100.2920	9,126,572	9,100,000	9,069,863	0	2,891	0	0	4.000	4.040	JD	8,089	364,000	10/29/2015	06/23/2025
071813-AM-1	BAXTER INTERNATIONAL, INC.M/W SR UNSECUR			1	2FE	1,524,978	119.9160	1,558,908	1,300,000	1,466,338	0	(10,879)	0	0	6.625	5.100	FA	32,536	86,125	11/12/2010	02/15/2028
071813-BF-5	BAXTER INTERNATIONAL, INC.M/W SR UNSECUR			1	2FE	995,670	97.2290	972,290	1,000,000	997,439	0	420	0	0	2.400	2.440	FA	9,067	24,000	08/08/2012	08/15/2022
071813-BQ-1	BAXTER INTERNATIONAL INC, MW@20			2	2FE	3,324,116	92.3180	3,356,682	3,636,000	3,324,874	0	758	0	0	2.600	3.660	FA	35,714	0	12/22/2016	08/15/2026
07330M-AB-3	BRANCH BANKING & TRUST			2	1FE	4,996,650	101.6700	5,083,500	5,000,000	4,997,018	0	286	0	0	3.625	3.630	MS	52,865	181,250	09/09/2015	09/16/2025
07330N-AJ-4	BRANCH BANKING & TRUST			2	1FE	3,996,640	101.5310	4,061,240	4,000,000	3,997,945	0	449	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	100.1960	4,007,840	4,000,000	3,999,898	0	1,722	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	105.8240	2,116,480	2,000,000	2,002,028	0	(1,742)	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	125.2030	1,752,842	1,400,000	1,490,784	0	(5,937)	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	124.4680	6,845,740	5,500,000	5,031,711	0	24,132	0	0	6.700	7.830	FA	153,542	368,500	11/21/2000	08/01/2028
075887-AT-6	BECTON DICKINSON, M/W NOTE			1	2FE	4,009,680	103.9880	4,159,520	4,000,000	4,001,135	0	(834)	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	106.5690	2,131,380	2,000,000	2,002,392	0	(930)	0	0	5.000	4.940	MN	12,778	100,000	05/12/2009	05/15/2019
075887-AW-9	BECTON DICKINSON, M/W SR UNSECURED			1	2FE	3,377,630	102.8180	3,598,630	3,500,000	3,446,196	0	12,708	0	0	3.250	3.670	MN	15,483	113,750	03/15/2011	11/12/2020
075887-AX-7	BECTON DICKINSON, M/W SR UNSECURED			1	2FE	3,428,930	104.2560	3,648,960	3,500,000	3,435,787	0	1,300	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			2	2FE	1,000,000	102.2620	1,022,620	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	125.6610	7,539,660	6,000,000	6,421,800	0	(19,063)	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	120.0220	3,600,660	3,000,000	2,887,353	0	8,800	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			1	2FE	1,891,260	111.5250	2,230,500	2,000,000	1,930,193	0	3,937	0	0	6.375	6.820	JD	10,625	127,500	10/23/2001	06/01/2028
081437-AF-2	BEMIS CO. INC., M/W SR UNSECURED			1	2FE	2,248,664	110.6070	2,206,610	1,995,000	2,083,794	0	(31,486)	0	0	6.800	4.940	FA	56,525	135,660	02/09/2011	08/01/2019
081437-AH-8	BEMIS CO. INC. CALLABLE SR UNSECURED			2	2FE	14,479,559	106.3440	14,306,458	13,453,000	14,121,794	0	(134,613)	0	0	4.500	3.300	AO	127,804	605,385	09/15/2014	10/15/2021
09062X-AE-3	BIOGEN INC, MW@25			1	2FE	10,267,493	102.6470	10,416,618	10,148,000	10,262,587	0	(4,032)	0	0	3.625	3.400	MS	108,316	217,500	12/21/2016	09/15/2022
09062X-AF-0	BIOGEN INC, MW@30			2	2FE	5,058,510	102.9560	5,147,800	5,000,000	5,053,331	0	(5,015)	0	0	4.050	3.900	MS	59,625	202,500	12/14/2015	09/15/2025
092113-AM-1	BLACK HILLS CORP, MW@25			2	2FE	1,827,573	95.6940	1,808,617	1,890,000	1,827,858	0	285	0	0	3.150	3.540	JJ	21,830	0	12/07/2016	01/15/2027
09247X-AC-5	BLACKROCK INC, M/W UNSECURED			1	1FE	6,315,434	103.5160	5,747,208	5,552,000	5,684,526	0	(184,783)	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			1	1FE	6,326,040	108.6050	6,516,300	6,000,000	6,116,450	0	(36,687)	0	0	5.000	4.270	JD	17,500	300,000	09/21/2010	12/10/2019
09247X-AH-4	BLACKROCK INC., M/W SR UNSECURED			1	1FE	4,994,500	107.6130	5,380,650	5,000,000	4,997,371	0	525	0	0	4.250	4.260	MN	21,840	212,500	07/20/2011	05/24/2021
093645-AG-4	BLOCK COMMUNICATIONS INC, MW T+50BPS			2	4FE	1,755,210	101.2500	1,742,513	1,721,000	1,744,384	0	(10,826)	0	0	7.250	5.600	FA	51,989	52,200	10/06/2016	02/01/2020
096630-AB-4	BOARDWALK PIPELINES LLC,MW@35 BULLET			1	2FE	6,777,136	107.8160	6,468,960	6,000,000	6,387,593	0	(135,001)	0	0	5.750	3.230	MS	101,583	345,000	02/05/2014	09/15/2019
097023-AM-7	BOEING CO., DEB.				1FE	5,950,280	129.9020	7,794,120	6,000,000	5,972,760	0	2,137	0	0	7.250	7.310	JD	19,333	435,000	11/18/1997	06/15/2025
097023-AS-4	BOEING CO, M/W SR UNSECURED			1	1FE	1,838,346	135.3950	2,146,011	1,585,000	1,809,376	0	(5,534)	0	0	6.625	5.480	FA	39,669	105,006	12/30/2010	02/15/2038
097023-BH-7	BOEING CO, MW@15			2	1FE	984,740	100.1070	1,001,070	1,000,000	987,674	0	1,376	0	0	2.850	3.020	AO	4,829	28,500	10/28/2014	10/30/2024
097023-BL-8	BOEING CO, MW@15			2	1FE	9,930,432	92.8370	9,236,353	9,949,000	9,931,475	0	360	0	0	3.500	3.500	MS	116,072	348,215	04/20/2015	03/01/2045
09739D-AC-4	BOISE CASCADE COMPANY, MW@50			2	4FE	2,261,550	99.2500	2,228,163	2,245,000	2,260,750	0	(800)	0	0	5.625	5.470	MS	42,795	0	08/18/2016	09/01/2024
10112R-AT-1	BOSTON PROPERTIES LP, M/W SR UNSECURED			2	2FE	2,094,780	103.0040	2,060,080	2,000,000	2,027,858	0	(16,807)	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			2	2FE	8,778,880	102.6060	8,586,070	8,368,000	8,627,322	0	(39,838)	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			2	2FE	3,986,710	98.0570	3,922,280	4,000,000	3,990,925	0	1,205	0	0	3.125	3.160	MS	41,667	125,000	04/03/2013	09/01/2023
109641-AG-5	BRINKER INTERNATIONAL IN, MW@35			1	3FE	2,185,000	94.6250	2,176,375	2,300,000	2,186,872	0	1,872	0	0	3.875	4.770	MN	11,388	0	11/14/2016	05/15/2023
110122-AA-6	BRISTOL-MYERS CO., DEB.				1FE	9,199,750	124.7270	10,289,978	8,250,000	8,673,924	0	(52,410)	0	0	7.150	6.150	JD	26,217	589,875	11/13/2002	06/15/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
110122-AB-4	BRISTOL-MYERS SQUIBB, DEB.				1FE	4,687,200	130.3440	6,517,200	5,000,000	4,819,484	0	12,120	0	0	6.800	7.320	MN	43,444	340,000	05/05/1997	11/15/2026
110122-AX-6	BRISTOL-MYERS SQUIBB CO, MW@15			2	1FE	5,352,858	108.4510	5,531,001	5,100,000	5,345,718	0	(4,931)	0	0	4.500	4.190	MS	76,500	229,500	06/19/2015	03/01/2044
110394-AE-3	BRISTOW GROUP INC, M/W SR UNSECURED			2	4FE	1,432,800	85.0000	1,224,000	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
11133T-AC-7	BROADRIDGE FINANCIAL SOL, MW@30			2	2FE	1,991,780	96.5020	1,930,040	2,000,000	1,992,136	0	356	0	0	3.400	3.440	JD	756	34,000	06/21/2016	06/27/2026
115637-AL-4	BROWN-FORMAN CORP, MW@15			2	1FE	6,059,870	91.8410	5,877,824	6,400,000	6,069,529	0	6,479	0	0	3.750	4.060	JJ	110,667	240,000	06/24/2015	01/15/2043
115637-AM-2	BROWN-FORMAN CORP, MW@12.5			2	1FE	993,450	97.2670	972,670	1,000,000	995,907	0	624	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			1	2FE	1,211,497	103.9220	1,111,965	1,070,000	1,107,321	0	(34,990)	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			1	2FE	3,913,105	107.2270	3,752,945	3,500,000	3,696,724	0	(70,775)	0	0	5.500	3.240	FA	72,722	192,500	10/29/2013	08/15/2019
118230-AK-7	BUCKEYE PARTNERS LP,SR UNSECURED			2	2FE	3,996,960	101.1890	4,047,560	4,000,000	3,997,970	0	267	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			2	2FE	2,990,100	100.6580	3,019,740	3,000,000	2,996,134	0	1,987	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			2	3FE	2,421,794	105.2500	2,492,320	2,368,000	2,415,475	0	(5,605)	0	0	6.000	5.630	AO	29,995	146,027	12/11/2015	10/15/2025
12189P-AD-4	BURLINGTON NORTH SANTA FE, M/W/SINK PASS			1	1FE	106,752	103.2730	103,659	100,373	101,217	0	(2,205)	0	0	6.230	5.170	JJ	3,109	6,253	07/14/2005	07/02/2018
12189P-AE-2	BURLINGTON N SANTA FE, P/T CERT				1FE	2,219,140	107.3330	2,064,255	1,923,222	1,992,099	0	(67,254)	0	0	7.160	4.990	JJ	68,469	137,702	01/31/2006	01/02/2020
12189P-AF-9	BURLINGTON NORTH SANTA FE, P/T CERT.				1FE	1,199,824	107.4690	1,187,400	1,104,877	1,128,508	0	(14,056)	0	0	7.570	6.240	JJ	41,587	83,639	02/14/2006	01/02/2021
12189P-AG-7	BURLINGTON NORTH SANTA FE, M/W, PT CERT			1	1FE	774,372	110.1990	768,327	697,218	715,605	0	(9,028)	0	0	8.251	6.860	JJ	26,527	57,528	02/14/2001	01/15/2021
12189P-AL-6	BURLINGTON NORTH SANTA FE,SINKS, CERTS				1FE	691,877	105.7920	670,566	633,854	646,603	0	(6,772)	0	0	5.943	4.830	JJ	17,370	37,670	11/13/2002	01/15/2022
12189P-AM-4	BURLINGTON NORTH SANTA FE,PASS THRU CERT				1FE	1,063,058	103.9670	1,101,556	1,059,520	1,060,937	0	(789)	0	0	5.140	5.070	JJ	25,112	54,459	05/14/2012	01/15/2021
12189T-AY-0	BURLINGTON NORTH SANTA FE, MW/ SR UNSEC			1	1FE	3,237,000	101.3480	3,040,440	3,000,000	3,012,104	0	(35,402)	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	1,488,644	104.2500	1,492,820	1,431,962	1,456,036	0	(11,394)	0	0	4.575	3.710	JJ	30,208	65,512	10/15/2009	01/15/2021
12467A-AD-0	C&S GROUP ENTERPRISES LL,MW@50			2	3FE	4,220,580	96.5000	4,301,970	4,458,000	4,221,481	0	901	0	0	5.375	5.400	JJ	110,490	127,818	10/11/2016	07/15/2022
124857-AG-8	CBS CORP, SR UNSECURED, CALLABLE			2	2FE	10,223,180	101.6710	10,167,100	10,000,000	10,130,694	0	(24,398)	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			1	2FE	7,946,709	100.3170	7,925,043	7,900,000	7,907,999	0	(15,830)	0	0	1.950	1.740	JJ	77,025	154,050	02/06/2014	07/01/2017
124857-AP-8	CBS CORP, MW@25			2	2FE	1,980,660	99.0560	1,981,120	2,000,000	1,983,943	0	1,693	0	0	3.500	3.610	JJ	32,278	70,000	01/07/2015	01/15/2025
1248EP-BM-4	CCO HLDGS LLC/CAP CORP			1	3FE	4,157,545	103.5000	4,260,060	4,116,000	4,155,874	0	(1,671)	0	0	5.750	5.610	FA	89,409	148,760	05/27/2016	02/15/2026
125509-BJ-7	CIGNA CORPORATION MW +15BP				2FE	1,984,600	100.7630	2,015,260	2,000,000	1,999,596	0	1,919	0	0	5.375	5.470	MS	31,653	107,500	03/12/2007	03/15/2017
125509-BP-3	CIGNA CORP., MAKE WHOLE SR UNSECURED			2	2FE	1,980,610	106.2880	2,125,760	2,000,000	1,990,780	0	1,943	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			1	1FE	3,987,640	102.2850	4,091,400	4,000,000	3,992,513	0	1,185	0	0	3.000	3.030	MS	35,333	120,000	09/05/2012	09/15/2022
12572Q-AG-0	CME GROUP INC, MW@15			2	1FE	6,078,720	99.9490	5,996,940	6,000,000	6,074,071	0	(5,058)	0	0	3.000	2.820	MS	53,000	135,000	05/09/2016	03/15/2025
125896-BC-3	CMS ENERGY CORP., M/W SR NOTE			1	2FE	824,217	115.4710	894,900	775,000	790,915	0	(5,721)	0	0	8.750	7.790	JD	3,014	67,813	10/02/2009	06/15/2019
125896-BE-9	CMS ENERGY CORP., M/W SR NOTES			1	2FE	326,074	110.6150	359,499	325,000	325,457	0	(135)	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			2	2FE	1,495,335	109.5480	1,643,220	1,500,000	1,497,289	0	445	0	0	5.050	5.090	MS	22,304	75,750	03/07/2012	03/15/2022
126408-GV-9	CSX CORP,MW			2	2FE	3,927,240	106.8270	3,845,772	3,600,000	3,813,944	0	(47,823)	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			2	4FE	2,886,408	101.7500	2,924,295	2,874,000	2,879,020	0	(3,094)	0	0	5.875	5.750	JD	14,071	168,848	03/16/2016	06/01/2021
126650-AW-0	CVS CORP.,144A M/W/SINK, PASS THRU CERTS				2FE	1,830,255	107.2800	1,934,169	1,802,916	1,818,851	0	(2,678)	0	0	5.298	5.100	MON	5,572	95,518	05/03/2005	01/11/2027
126650-BC-3	CVS CORP.				2FE	5,843,407	110.3510	6,150,707	5,573,767	5,773,418	0	(25,504)	0	0	5.880	5.440	MON	19,118	327,737	11/10/2010	01/10/2028
126650-BP-4	CVS LEASE PASS THROUGH			1	2FE	1,901,463	112.1100	2,093,711	1,867,551	1,893,684	0	(2,947)	0	0	6.036	5.870	MON	6,616	112,725	12/07/2010	12/10/2028
126650-BW-9	CVS CORP, CALLABLE SR NOTE			2	2FE	3,947,360	105.8120	4,232,480	4,000,000	3,974,253	0	5,249	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	873,615	114.2320	997,947	873,615	873,615	0	0	0	0	5.926	5.920	MON	3,020	51,770	12/07/2011	01/10/2034
126650-BZ-2	CVS CORP, MW SR UNSECURED			2	2FE	1,997,220	98.5130	1,970,260	2,000,000	1,998,266	0	266	0	0	2.750	2.760	JD	4,583	55,000	11/26/2012	12/01/2022
126650-CC-2	CVS CAREMARK CORP, MW@20			2	2FE	2,969,904	105.3650	2,950,220	2,800,000	2,930,208	0	(17,203)	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			2	2FE	990,780	100.3090	1,003,090	1,000,000	992,700	0	824	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			2	2FE	2,969,820	103.1600	3,094,800	3,000,000	2,973,485	0	2,554	0	0	3.875	3.990	JJ	51,990	116,250	07/13/2015	07/20/2025
12665V-AA-0	CVS PASS-THROUGH TR 2014				2FE	931,888	99.9270	931,207	931,888	931,888	0	0	0	0	4.163	4.160	MON	2,263	38,795	07/14/2014	08/10/2036
12685J-AA-3	CABLE ONE INC, MW@50			2	4FE	4,362,170	103.0000	4,436,210	4,307,000	4,347,315	0	(10,497)	0	0	5.750	5.440	JD	11,007	247,653	11/04/2015	06/15/2022
127055-AH-4	CABOT CORP M/W SR UNSECURED			1	2FE	10,352,797	101.6010	10,459,823	10,295,000	10,332,556	0	(6,125)	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			1	2FE	9,425,725	100.3990	9,316,023	9,279,000	9,310,876	0	(30,046)	0	0	2.550	2.210	JJ	109,106	236,615	09/25/2013	01/15/2018
13034V-AB-0	CALIFORNIA INSTITUTE OF, MW@20			1	1FE	1,000,000	105.1220	1,051,220	1,000,000	1,000,000	0	0	0	0	4.321	4.320	FA	18,004	43,210	05/14/2015	08/01/2045
130789-AE-0	CALIFORNIA WATER SERVICE, IST MORTGAGE				1FE	2,000,000	108.2600	2,165,200	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			2	1FE	3,976,640	118.6010	4,744,050	4,000,000	3,978,936	0	416	0	0	5.500	5.540	JD	18,333	220,000	11/17/2010	12/01/2040
131347-CC-8	CALPINE CORP, MW@50			2	3FE	1,791,375	104.2500	1,772,250	1,700,000	1,790,474	0	(901)	0	0	5.875	4.380	JJ	46,053	0	12/12/2016	01/15/2024
131347-CJ-3	CALPINE CORP			2	4FE	1,137,825	96.5000	1,129,050	1,170,000	1,138,049	0	224	0	0	5.500	5.970	FA	26,813	0	12/08/2016	02/01/2024
133131-AQ-5	CAMDEN PROPERTY TRUST, M/W NOTES			1	1FE	3,986,000	101.4900	4,059,600	4,000,000	3,999,333	0	1,729	0	0	5.700	5.740	MN	29,133	228,000	05/01/2007	05/15/2017
133131-AT-9	CAMDEN PROPERTY TRUST,MW@25 SR UNS			1	1FE	7,275,644	97.9120	7,245,488	7,400,000	7,319,970	0	11,999	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			1	1FE	14,728,850	106.4240	15,963,600	15,000,000	14,950,952	0	24,222	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			2	1FE	991,510	103.3870	1,033,870	1,000,000	995,770	0	845	0	0	4.500	4.600	JD	3,750	45,000	05/25/2011	06/01/2021
13342B-AJ-4	CAMERON INTL CORP,MW@30			2	1FE	3,036,643	100.5630	3,021,933	3,005,000	3,026,636	0	(3,814)	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			2	1FE	3,499,760	96.0020	3,360,070	3,500,000	3,499,809	0	22	0	0	3.700	3.700	JD	5,756	129,500	06/17/2014	06/15/2024

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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
134429-AT-6	CAMPBELL SOUP CO,MW@35			1	1FE	3,847,498	105.1040	3,663,925	3,486,000	3,637,071	0	(68,603)	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			1	1FE	3,983,122	100.9280	3,835,264	3,800,000	3,828,847	0	(52,881)	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			1	1FE	9,181,910	106.5950	9,593,550	9,000,000	9,134,921	0	(29,275)	0	0	4.250	3.850	AO	80,750	382,500	11/13/2014	04/15/2021
134429-AY-5	CAMPBELL SOUP CO, M/W SR UNSECURED			1	2FE	496,710	98.8290	494,145	500,000	498,059	0	319	0	0	2.500	2.570	FA	5,174	12,500	07/30/2012	08/02/2022
14040H-BE-4	CAPITAL ONE FINANCIAL CO			2	2FE	499,625	100.6330	503,165	500,000	499,821	0	74	0	0	2.450	2.460	AO	2,280	12,250	04/21/2014	04/24/2019
14040H-BF-1	CAPITAL ONE FINANCIAL CO			2	2FE	3,409,860	101.3020	3,444,268	3,400,000	3,407,552	0	(886)	0	0	3.750	3.710	AO	23,729	127,500	04/21/2014	04/24/2024
14040H-BJ-3	CAPITAL ONE FINANCIAL CO			2	2FE	999,920	100.3330	1,003,330	1,000,000	999,928	0	7	0	0	4.200	4.200	AO	7,233	42,000	10/26/2015	10/29/2025
14042O-NB-2	CAPITAL ONE BANK USA NA				2FE	2,902,640	99.0610	2,887,628	2,915,000	2,905,740	0	1,338	0	0	3.375	3.430	FA	37,166	98,381	08/19/2014	02/15/2023
14042O-NE-6	CAPITAL ONE BANK USA NA,CALLABLE			2	2FE	3,902,679	100.1810	3,907,059	3,900,000	3,901,012	0	(547)	0	0	2.150	2.130	MN	9,317	83,850	11/18/2013	11/21/2018
14042O-NG-1	CAPITAL ONE BANK USA NA				2FE	999,590	99.9800	999,800	1,000,000	999,984	0	138	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	100.3710	9,033,390	9,000,000	9,040,748	0	(8,282)	0	0	2.950	2.840	JJ	116,525	265,500	01/09/2015	07/23/2021
14149Y-AT-5	CARDINAL HEALTH INC,MW@25			1	2FE	3,251,896	107.2450	3,170,162	2,956,000	3,139,571	0	(43,141)	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			1	2FE	998,310	100.2740	1,002,740	1,000,000	999,842	0	342	0	0	1.900	1.930	JD	844	19,000	05/16/2012	06/15/2017
14149Y-AY-4	CARDINAL HEALTH, INC M/W SR UNSECURED			1	2FE	4,693,209	100.9040	4,742,488	4,700,000	4,691,295	0	1,196	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			2	2FE	2,989,650	101.1080	3,033,240	3,000,000	2,991,543	0	916	0	0	3.500	3.540	MN	13,417	105,000	11/07/2014	11/15/2024
14149Y-BE-7	CARDINAL HEALTH INC, MW@25			2	2FE	1,998,560	103.2830	2,065,660	2,000,000	1,998,666	0	106	0	0	3.750	3.750	MS	22,083	75,000	06/16/2015	09/15/2025
141781-AX-2	CARGILL, INC., 144A M/W SR UNSECURED			1	1FE	5,680,815	104.0780	5,491,155	5,276,000	5,330,545	0	(57,944)	0	0	6.000	4.780	MN	29,897	316,560	08/13/2010	11/27/2017
141781-AY-0	CARGILL, INC., 144A M/W SR UNSECURED			1	1FE	2,518,563	106.7330	2,641,642	2,475,000	2,496,331	0	(4,377)	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	126.6220	1,266,228	1,000,000	961,587	0	2,303	0	0	7.100	7.630	MN	9,072	71,000	01/05/2001	07/29/2027
141784-DK-1	CARGILL, INC., 144A M/W SR UNSECURED			1	1FE	1,156,850	111.2320	1,112,320	1,000,000	1,042,921	0	(18,135)	0	0	7.350	5.240	MS	23,479	73,500	08/17/2009	03/06/2019
142339-AF-7	CARLISLE COMPANIES INC,M/W SR UNSECURED			2	2FE	7,085,995	99.4250	6,959,750	7,000,000	7,061,821	0	(9,730)	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			1	1FE	1,485,060	129.0780	1,936,170	1,500,000	1,487,129	0	280	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			1	1FE	2,047,010	106.8900	2,137,800	2,000,000	2,011,537	0	(5,254)	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			2	1FE	1,995,500	101.1110	2,022,220	2,000,000	1,997,423	0	438	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			2	4FE	1,417,821	102.5000	1,435,000	1,400,000	1,413,392	0	(2,677)	0	0	6.250	5.990	AO	18,472	87,500	04/16/2015	04/15/2023
149123-BD-2	CATERPILLAR, INC. DEBENTURE				1FE	1,222,170	125.4320	1,254,320	1,000,000	1,096,918	0	(12,724)	0	0	8.000	6.080	FA	30,222	80,000	10/15/2002	02/15/2023
149123-BF-7	CATERPILLAR, INC., M/W NOTE			1	1FE	2,491,755	122.9500	2,766,375	2,250,000	2,402,329	0	(9,055)	0	0	6.625	5.810	JJ	68,734	149,063	01/23/2003	07/15/2028
14912L-3K-5	CATERPILLAR FINANCIAL SE				1FE	2,813,564	102.9220	2,511,297	2,440,000	2,511,393	0	(105,896)	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	108.9930	2,179,860	2,000,000	2,030,556	0	(16,086)	0	0	7.050	6.110	AO	35,250	141,000	01/26/2009	10/01/2018
14912L-5J-6	CATERPILLAR, INC., SR UNSECURED				1FE	499,325	99.7620	498,810	500,000	499,883	0	137	0	0	1.250	1.270	MN	972	6,250	11/01/2012	11/06/2017
14912L-5Q-0	CATERPILLAR FINANCIAL SE,SR UNSECURED				1FE	3,977,320	98.3510	3,934,040	4,000,000	3,985,322	0	2,161	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	105.0420	1,050,420	1,000,000	1,028,803	0	(3,665)	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	100.9890	2,019,780	2,000,000	1,998,202	0	196	0	0	3.250	3.260	JD	5,417	65,000	11/21/2014	12/01/2024
151020-AS-3	CELGENE CORP, MW@30			2	2FE	14,987,320	101.4310	15,214,650	15,000,000	14,990,087	0	1,288	0	0	3.875	3.880	FA	219,583	586,094	01/14/2016	08/15/2025
15135B-AJ-0	CENTENE CORP, MW@50			2	3FE	4,561,840	97.6250	4,432,175	4,540,000	4,561,445	0	(395)	0	0	4.750	4.650	JJ	31,149	0	10/26/2016	01/15/2025
15361G-AP-0	CENTRAL HUDSON GAS & ELE, SR UNSEC MTN				1FE	1,000,000	113.4550	1,134,550	1,000,000	1,000,000	0	0	0	0	5.764	5.760	MS	33,623	57,640	11/13/2006	11/17/2031
15361G-AQ-8	CENTRAL HUDSON GAS & ELE., UNSEC, MTN				1FE	1,605,566	117.7420	1,942,743	1,650,000	1,612,632	0	933	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	101.7590	1,017,590	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
161175-AY-0	CHARTER COMM OPT LLC, MW@40			2	2FE	4,002,400	105.3930	4,215,720	4,000,000	4,002,223	0	(177)	0	0	4.908	4.900	JJ	86,163	147,240	01/22/2016	07/23/2025
16412X-AA-3	CHENIERE CORP CHRISTI HD, MW@50			1	3FE	2,140,150	108.2500	2,280,828	2,107,000	2,138,589	0	(1,561)	0	0	7.000	6.740	JD	91,772	0	06/01/2016	06/30/2024
165087-AN-7	CHESAPEAKE & POTOMAC TEL. VA, DEB.				1FE	4,096,880	119.7030	4,788,120	4,000,000	4,038,379	0	(6,056)	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			2	2FE	2,344,850	103.1430	2,459,961	2,385,000	2,359,993	0	3,626	0	0	6.125	6.340	JJ	67,360	146,081	05/02/2012	07/15/2022
166751-AJ-6	CHEVRON CORP., M/W SR NOTE			1	1FE	4,521,915	106.8570	4,808,565	4,500,000	4,505,686	0	(2,428)	0	0	4.950	4.880	MS	73,013	222,750	03/02/2009	03/03/2019
166764-AB-6	CHEVRON CORPORATION, MW SR UNSECURED			2	1FE	2,000,000	98.1360	1,962,720	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
16876A-AB-0	CHILDRENS HOSPITAL MEDI, MW@20			2	1FE	9,791,448	94.8430	9,413,168	9,925,000	9,792,879	0	1,431	0	0	2.853	3.000	MN	40,901	0	11/14/2016	11/15/2026
171232-AD-3	CHUBB CORP., DEB.				1FE	1,355,265	106.9430	1,604,160	1,500,000	1,477,528	0	12,571	0	0	6.600	7.600	FA	37,400	99,000	12/12/2000	08/15/2018
171340-AH-5	CHURCH & DWIGHT CO INC,M/W SR UNSECURED			1	2FE	13,760,638	98.9680	13,503,194	13,644,000	13,710,969	0	(10,705)	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			1	1FE	3,974,080	114.6380	4,585,520	4,000,000	3,978,391	0	553	0	0	6.150	6.190	FA	92,933	246,000	08/17/2006	08/15/2036
17252M-AK-6	CINTAS CORPORATION NO. 2, MW@20			1	1FE	1,628,895	106.1320	1,591,980	1,500,000	1,594,006	0	(19,741)	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			2	1FE	1,821,574	101.2350	1,822,230	1,800,000	1,815,346	0	(2,705)	0	0	3.250	3.060	JD	4,875	58,500	07/29/2014	06/01/2022
17275R-AE-2	CISCO SYSTEMS INC SR NOTE,MW@30 BULLET			1	1FE	7,084,550	106.8990	6,948,435	6,500,000	6,729,172	0	(104,084)	0	0	4.950	3.170	FA	121,550	321,750	11/19/2013	02/15/2019
17275R-AH-5	CISCO SYSTEMS, M/W SR UNSECURED			1	1FE	981,970	107.1740	1,071,740	1,000,000	993,585	0	1,922	0	0	4.450	4.670	JJ	20,519	44,500	02/11/2010	01/15/2020
17275R-AK-8	CISCO SYSTEMS,M/W SR UNSECURED			1	1FE	997,670	100.4420	1,004,420	1,000,000	999,914	0	418	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			1	1FE	3,995,720	102.3280	4,093,120	4,000,000	3,997,354	0	588	0	0	2.900	2.910	MS	37,700	116,000	04/03/2014	03/04/2021
17275R-AW-2	CISCO SYSTEMS INC, MW@20			1	1FE	1,994,660	103.5850	2,071,700	2,000,000	1,995,363	0	463	0	0	3.500	3.530	JD	3,111	70,000	06/10/2015	06/15/2025
172967-EC-1	CITIGROUP INC, SR NOTE				2FE	2,960,430	112.1710	3,365,130	3,000,000	2,966,626	0	821	0	0	5.875	5.970	MN	15,667	176,250	05/18/2007	05/29/2037
172967-GT-2	CITIGROUP INC, SUBORDINATED				2FE	3,978,280	99.6770	3,987,080	4,000,000	3,985,296	0	2,022	0	0	3.500	3.560	MN	17,889	140,000	05/07/2013	05/15/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC 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
172967-HK-0	CITIGROUP INC				2FE	3,998,360	100.0210	4,000,840	4,000,000	3,999,893	0	553	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	100.6860	1,006,860	1,000,000	999,676	0	120	0	0	2.500	2.510	JJ	10,556	25,000	07/22/2014	07/29/2019
172967-KG-5	CITIGROUP INC				2FE	4,993,350	99.4850	4,974,250	5,000,000	4,993,893	0	543	0	0	3.700	3.710	JJ	86,847	92,500	01/05/2016	01/12/2026
17305B-AB-7	CITICORP LEASE, 144A, P/P, P/T CERT.				2	4,241,772	114.8380	4,593,520	4,000,000	4,062,564	0	(18,316)	0	0	8.040	7.430	JD	14,293	321,535	01/22/2008	12/15/2019
178180-GD-1	CITY NATIONAL BK-BEV HILLS,SUBORDINATED				1FE	999,950	111.2420	1,112,420	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			1	1FE	2,243,160	109.9780	2,199,560	2,000,000	2,159,075	0	(40,046)	0	0	5.250	2.960	MS	30,917	105,000	11/06/2014	09/15/2020
184496-AL-1	CLEAN HARBORS INC, MW@50			2	3FE	3,130,141	102.2700	3,164,234	3,094,000	3,121,179	0	(8,962)	0	0	5.125	4.630	JD	13,214	158,568	04/28/2016	06/01/2021
18451Q-AL-2	CLEAR CHANNEL WORLDWIDE, MW@50			2	4FE	2,825,950	100.0000	2,765,000	2,765,000	2,811,854	0	(10,479)	0	0	6.500	6.000	MN	22,965	179,725	08/27/2015	11/15/2022
18538R-AG-8	CLEARWATER PAPER CORP, SR UNSECURED			2	3FE	2,112,979	98.0000	2,058,000	2,100,000	2,107,179	0	(1,573)	0	0	4.500	4.400	FA	39,375	94,500	01/18/2013	02/01/2023
18550B-B*-8	CLECO POWER LLC			1	2FE	3,000,000	93.0130	2,790,397	3,000,000	3,000,000	0	0	0	0	3.470	3.470	JD	3,181	0	12/20/2016	12/16/2026
189054-AN-9	CLOROX COMPANY,MW@25			1	2FE	3,916,664	103.6120	3,522,808	3,400,000	3,512,138	0	(140,079)	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			1	2FE	2,167,200	105.4840	2,109,680	2,000,000	2,096,526	0	(18,283)	0	0	3.800	2.730	MN	9,711	76,000	12/18/2012	11/15/2021
189054-AT-6	CLOROX COMPANY.M/W SR UNSECURED			2	2FE	2,752,903	101.3980	2,788,445	2,750,000	2,752,490	0	(422)	0	0	3.050	3.030	MS	24,697	83,875	08/18/2014	09/15/2022
189054-AU-3	CLOROX COMPANY, MW@20			2	2FE	3,507,325	102.2170	3,577,595	3,500,000	3,506,010	0	(659)	0	0	3.500	3.470	JD	5,444	122,500	12/04/2014	12/15/2024
191098-AK-8	COCA COLA BOTTL CO CONSL, MW@25			2	2FE	999,750	100.4200	1,004,200	1,000,000	999,773	0	21	0	0	3.800	3.800	MN	3,800	38,000	11/20/2015	11/25/2025
191216-BE-9	COCA-COLA CO/THE, MW@10			1	1FE	2,067,900	103.2710	2,065,420	2,000,000	2,053,831	0	(7,065)	0	0	3.200	2.760	MN	10,667	64,000	12/17/2014	11/01/2023
191216-BG-4	COCA-COLA CO/THE,MW@10			1	1FE	4,919,270	101.0330	5,051,650	5,000,000	4,952,096	0	11,702	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	128.0840	1,152,756	900,000	1,002,226	0	(16,804)	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	121.7910	3,653,730	3,000,000	3,174,719	0	(20,880)	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	128.5200	6,426,000	5,000,000	5,253,726	0	(18,542)	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	103.3900	5,531,365	5,350,000	5,387,193	0	(61,265)	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			2	4FE	3,696,421	103.2500	3,779,983	3,661,000	3,695,097	0	(1,137)	0	0	5.375	5.150	MS	65,593	125,963	11/28/2016	03/01/2022
194160-BX-7	COLGATE-PALMOLIVE CO., MTN, SRS. B				1FE	1,182,597	128.1200	1,472,099	1,149,000	1,167,481	0	(1,545)	0	0	7.600	7.340	JD	7,277	87,324	12/20/2000	05/19/2025
194160-DR-8	COLGATE-PALMOLIVE CO. MTN SR UNSECURED				1FE	1,966,600	102.8980	2,057,960	2,000,000	1,985,947	0	3,399	0	0	2.950	3.140	MN	9,833	59,000	10/29/2010	11/01/2020
194160-DU-1	COLGATE-PALMOLIVE CO, M/W SR UNSECUR			1	1FE	1,044,660	100.5390	1,005,390	1,000,000	1,002,732	0	(8,111)	0	0	2.625	1.790	MN	4,375	26,250	08/11/2011	05/01/2017
194160-DY-3	COLGATE-PALMOLIVE CO, M/W NOT			1	1FE	492,770	100.4100	502,050	500,000	496,250	0	713	0	0	2.450	2.610	MN	1,565	12,250	11/03/2011	11/15/2021
194160-DZ-0	COLGATE-PALMOLIVE CO, M/W SR UNSECURED			1	1FE	491,245	99.0780	495,390	500,000	495,057	0	855	0	0	2.300	2.490	MN	1,853	11,500	04/30/2012	05/03/2022
194160-EA-4	COLGATE-PALMOLIVE CO,M/W SR UNSEC			1	1FE	492,685	96.1320	480,660	500,000	495,567	0	676	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	102.3130	690,613	675,000	671,554	0	75	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	95.7500	942,180	984,000	861,227	0	13	0	0	7.500	8.570	MN	9,430	73,800	02/19/2014	11/15/2095
198280-AF-6	COLUMBIA PIPELINE GROUP, MW@35			2	2FE	4,767,430	105.0570	5,252,850	5,000,000	4,787,519	0	19,320	0	0	4.500	5.120	JD	18,750	225,000	01/04/2016	06/01/2025
19828J-AA-6	COLUMBIA PROPERTY TRUST, MW@30			2	2FE	4,502,855	99.5540	4,479,930	4,500,000	4,502,487	0	(270)	0	0	4.150	4.140	AO	46,688	186,750	03/10/2015	04/01/2025
199575-AW-1	COLUMBUS SOUTHERN POWER				2FE	1,995,480	105.3630	2,107,260	2,000,000	1,999,217	0	548	0	0	6.050	6.080	MN	20,167	121,000	05/13/2008	05/01/2018
20030N-AP-6	COMCAST CORP CALL @MW+25BP			1	1FE	2,745,510	100.1410	3,004,230	3,000,000	2,998,393	0	40,412	0	0	6.500	7.930	JJ	89,917	195,000	11/19/2008	01/15/2017
20030N-AR-2	COMCAST CORP, M/W CO GUARNT			1	1FE	3,031,626	104.8500	3,148,646	3,003,000	3,006,803	0	(3,195)	0	0	5.875	5.750	FA	66,650	176,426	02/16/2007	02/15/2018
20030N-AW-1	COMCAST CORP.,M/W CO GUARNT			1	1FE	3,280,680	105.5620	3,166,860	3,000,000	3,060,726	0	(42,170)	0	0	5.700	4.160	MN	21,850	171,000	03/30/2011	05/15/2018
20030N-BD-2	COMCAST CORP,M/W SR UNSECURED			1	1FE	999,140	102.0910	1,020,910	1,000,000	999,498	0	82	0	0	3.125	3.130	JJ	14,410	31,250	06/26/2012	07/15/2022
20030N-BF-7	COMCAST CORP,M/W SR UNSECURED			1	1FE	1,996,720	99.7400	1,994,800	2,000,000	1,997,910	0	313	0	0	2.850	2.860	JJ	26,283	57,000	01/08/2013	01/15/2023
20030N-BS-9	COMCAST CORP, MW@25			2	1FE	2,994,360	98.6670	2,960,010	3,000,000	2,994,791	0	431	0	0	3.150	3.170	MS	31,500	49,350	02/16/2016	03/01/2026
20030N-BT-7	COMCAST CORP, MW@15			2	1FE	1,936,000	89.9470	1,798,940	2,000,000	1,936,540	0	540	0	0	3.200	3.420	JJ	28,800	0	10/11/2016	07/15/2036
200339-AJ-8	COMERICA BANK, SUB NOTES				2FE	4,093,040	125.5070	5,020,280	4,000,000	4,056,774	0	(3,828)	0	0	7.875	7.660	MS	92,750	315,000	01/05/2001	09/15/2026
202795-HS-2	COMMONWEALTH EDISON, M/W IST MTGE			1	1FE	2,217,700	103.2860	2,065,720	2,000,000	2,023,207	0	(31,740)	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	105.3970	2,107,940	2,000,000	1,979,292	0	5,237	0	0	4.000	4.310	FA	33,333	80,000	01/26/2011	08/01/2020
202795-HZ-6	COMMONWEALTH EDISON CO, MW@20			2	1FE	3,465,313	103.7700	3,372,525	3,250,000	3,403,709	0	(32,715)	0	0	3.400	2.260	MS	36,833	110,500	02/03/2015	09/01/2021
205887-BD-3	CON-AGRA, INC.				2FE	6,491,654	101.9460	5,995,444	5,881,000	5,957,633	0	(165,880)	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	109.9350	3,572,888	3,250,000	3,417,391	0	(67,878)	0	0	7.000	4.600	AO	48,028	227,500	05/11/2011	04/15/2019
205887-BG-6	CONAGRA FOODS INC,M/W SR UNSECURED			1	2FE	3,019,320	100.2180	3,006,540	3,000,000	3,004,411	0	(3,587)	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			1	1FE	3,257,910	102.8110	3,084,330	3,000,000	3,025,374	0	(36,761)	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			1	1FE	7,401,878	107.2460	7,239,105	6,750,000	7,002,049	0	(116,302)	0	0	5.500	3.560	FA	154,688	371,250	11/21/2013	02/01/2019
207597-EF-8	CONNECTICUT LIGHT & POWER,M/W SECURED			2	1FE	993,510	97.8900	978,900	1,000,000	995,884	0	622	0	0	2.500	2.570	JJ	11,528	25,000	01/08/2013	01/15/2023
208242-AB-3	CONNS INC, MW@50			2	4FE	1,635,840	87.5000	1,491,000	1,704,000	1,635,840	0	0	0	0	7.250	7.240	JJ	56,966	123,540	06/26/2014	07/15/2022
208251-AE-8	CONOCO INC,, M/W SR NOTE			1	2FE	1,104,960	125.7560	1,257,560	1,000,000	1,077,150	0	(4,133)	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				2FE	987,646	115.2890	1,152,890	1,000,000	990,964	0	337	0	0	5.900	5.980	AO	12,456	59,000	08/01/2003	10/15/2032
20825C-AR-5	CONOCOPHILLIPS,MW@50 BULLET			1	2FE	3,796,833	107.4370	3,470,215	3,230,000	3,465,422	0	(109,345)	0	0	5.750	2.150	FA	77,385	185,725	11/20/2013	02/01/2019
20825V-AB-8	CONOCOPHILLIPS CANADA, M/W CO GUARNT			1	2FE	2,769,023	117.1440	2,916,886	2,490,000	2,731,182	0	(6,922)	0	0	5.950	5.160	AO	31,277	148,155	11/12/2010	10/15/2036
20826F-AA-4	CONOCOPHILLIPS,MW@15 SR UNSEC			2	1FE	3,910,881	96.6920	3,770,988	3,900,000	3,906,669	0	(1,076)	0	0	2.400	2.360	JD	4,160	93,600	12/04/2012	12/15/2022
209111-EL-3	CONSOLIDATED EDISON CO OF NY, DEBENTURE				1FE	1,999,700	120.6970	2,413,940	2,000,000	1,999,779	0	6	0	0	5.850	5.850	MS	34,450	117,000	03/06/2006	03/15/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
209111-ET-6	CONSOLIDATED EDISON CO OF NY,M/W DEB			1	1FE	1,999,120	105.2410	2,104,820	2,000,000	1,999,858	0	106	0	0	5.850	5.850	AO	29,250	117,000	04/01/2008	04/01/2018
209111-EV-1	CONS EDISON CO OF NY, M/W SR NOTE			1	1FE	2,219,980	110.1010	2,202,020	2,000,000	2,052,821	0	(25,412)	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			1	1FE	997,830	107.0820	1,070,820	1,000,000	999,146	0	224	0	0	4.450	4.470	JD	1,978	44,500	06/02/2010	06/15/2020
209111-FC-2	CONSOLIDATED EDISON CO O, MW@15			2	1FE	3,136,710	96.7860	2,903,580	3,000,000	3,131,743	0	(3,043)	0	0	3.950	3.680	MS	39,500	118,500	04/20/2015	03/01/2043
209111-FE-8	CONSOLIDATED EDISON CO O, MW@15			2	1FE	996,530	101.6430	1,016,430	1,000,000	997,171	0	307	0	0	3.300	3.340	JD	2,750	33,000	11/19/2014	12/01/2024
21036P-AF-5	CONSTELLATION BRANDS INC., M/W CO GUARNT			1	2FE	1,554,781	102.0000	1,632,000	1,600,000	1,597,252	0	7,040	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			2	1	3,000,000	113.4460	3,403,403	3,000,000	3,000,000	0	0	0	0	5.300	5.300	MS	53,000	159,000	09/01/2010	09/01/2022
210518-CS-3	CONSUMERS ENERGY, 1ST MORTGAGE				1FE	999,520	112.4300	1,124,300	1,000,000	999,853	0	48	0	0	6.700	6.700	MS	19,728	67,000	03/02/2009	09/15/2019
210518-CT-1	CONSUMERS ENERGY CO, 1ST MTGE SECURED			2	1FE	999,910	101.5790	1,015,790	1,000,000	999,951	0	8	0	0	2.850	2.850	MN	3,642	28,500	05/01/2012	05/15/2022
210518-CU-8	CONSUMERS ENERGY CO, MW@15			2	1FE	992,020	98.3480	983,480	1,000,000	992,219	0	199	0	0	3.950	3.990	MN	5,047	39,500	01/26/2016	05/15/2043
210805-BU-0	CONTINENTAL AIRLINES, INC., P/T 1997-4				1FE	97,612	100.8100	91,744	91,007	91,612	0	(1,620)	0	0	6.900	5.980	JJ	3,176	6,738	09/24/1998	01/02/2018
212015-AL-5	CONTINENTAL RESOURCES, SR UNSECURED			2	3FE	1,744,000	98.0000	1,709,120	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
219023-AF-5	INGREDION INC., M/W SR UNSECURE			1	2FE	1,990,040	107.1780	2,143,560	2,000,000	1,995,695	0	1,003	0	0	4.625	4.680	MN	15,417	92,500	01/04/2011	11/01/2020
219350-AU-9	CORNING INC., M/W SR UNSECURED			1	2FE	6,349,510	105.6150	6,336,900	6,000,000	6,224,063	0	(58,460)	0	0	4.250	3.130	FA	96,333	255,000	02/26/2015	08/15/2020
219350-AY-1	CORNING INC,M/W SR UNSECURED			1	2FE	997,680	99.9260	999,260	1,000,000	999,587	0	468	0	0	1.450	1.490	MN	1,853	14,500	10/26/2012	11/15/2017
219350-AZ-8	CORNING INC, MW@15			2	2FE	7,565,289	100.1930	7,314,089	7,300,000	7,504,032	0	(27,188)	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			1	1FE	13,352,838	100.9230	12,625,467	12,510,000	12,536,215	0	(125,126)	0	0	5.500	4.440	MS	202,592	688,050	02/17/2010	03/15/2017
22160K-AF-2	COSTCO WHOLESALE, MW SR UNSECURED			1	1FE	1,995,520	99.8940	1,997,880	2,000,000	1,998,050	0	638	0	0	1.700	1.730	JD	1,511	34,000	11/28/2012	12/15/2019
22160K-AH-8	COSTCO WHOLESALE CORP, MW@12.5			1	1FE	2,991,120	99.1150	2,973,450	3,000,000	2,993,359	0	1,208	0	0	2.250	2.290	FA	25,500	67,500	02/05/2015	02/15/2022
222862-AG-9	COVENTRY HEALTH CARE INC,MW@25			1	2FE	3,981,565	100.9860	3,534,510	3,500,000	3,532,544	0	(157,324)	0	0	5.950	1.390	MS	61,318	208,250	02/05/2014	03/15/2017
225310-AK-7	CREDIT ACCEPTANC			2	4FE	2,636,900	102.7500	2,671,500	2,600,000	2,627,967	0	(6,180)	0	0	7.375	7.040	MS	56,460	191,750	06/26/2015	03/15/2023
228255-AH-8	CROWN CORK & SEAL CO, DEB M/W +15 BPS			1	4FE	2,416,338	112.0000	2,705,920	2,416,000	2,418,468	0	(468)	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			2	2FE	10,042,437	96.1740	9,569,313	9,950,000	10,010,664	0	(9,027)	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	99.9780	999,780	1,000,000	999,964	0	188	0	0	1.125	1.140	MS	3,469	11,250	03/04/2014	03/10/2017
235851-AQ-5	DANAHER CORP, MW@20			2	1FE	2,995,710	102.4990	3,074,970	3,000,000	2,996,188	0	371	0	0	3.350	3.360	MS	29,592	100,500	09/10/2015	09/15/2025
239753-DL-7	DAYTON HUDSON CORP., DEB				1FE	3,816,365	122.3200	4,281,200	3,500,000	3,717,419	0	(12,778)	0	0	6.650	5.900	FA	96,979	232,750	02/02/2007	08/01/2028
244199-AW-5	DEERE & CO., DEB.				1FE	6,639,766	125.8660	8,458,195	6,720,000	6,687,700	0	(298)	0	0	6.550	6.540	AO	110,040	440,160	12/13/2010	10/01/2028
244199-BE-4	DEERE AND COMPANY,CALLABLE,SR UNSECURED			2	1FE	1,994,920	99.5140	1,990,280	2,000,000	1,997,075	0	494	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	106.7840	1,900,755	1,780,000	1,817,581	0	(20,950)	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	101.1590	3,844,042	3,800,000	3,838,371	0	(53,154)	0	0	2.800	1.370	MS	30,442	106,400	01/27/2014	09/18/2017
24422E-RH-4	JOHN DEERE CAPITAL CORP., NOTE				1FE	995,490	102.5800	1,025,800	1,000,000	997,665	0	444	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	100.0230	2,000,460	2,000,000	1,999,985	0	454	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	101.0760	2,021,520	2,000,000	1,998,135	0	783	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	99.9350	1,998,700	2,000,000	1,999,354	0	824	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	98.8530	1,977,060	2,000,000	1,997,049	0	938	0	0	1.700	1.750	JJ	15,678	34,000	10/09/2012	01/15/2020
24702R-AM-3	DELL INC, MW@30			1	3FE	1,379,323	83.0000	1,357,880	1,636,000	1,379,414	0	92	0	0	5.400	6.730	MS	27,239	0	12/21/2016	09/10/2040
247109-BT-7	DELMARVA PWR & LIGHT CO, MW@20			2	1FE	9,991,400	102.4740	10,247,400	10,000,000	9,991,693	0	151	0	0	4.150	4.150	MN	53,028	415,000	05/04/2015	05/15/2045
250847-EF-3	DETROIT EDISON ENERGY CO, 1ST MTGE			2	1FE	1,953,690	104.2680	2,085,360	2,000,000	1,980,069	0	4,842	0	0	3.450	3.730	AO	17,250	69,000	01/25/2011	10/01/2020
250847-EG-1	DETROIT EDISON COMPANY, M/W SECURED			2	1FE	997,350	105.8420	1,058,420	1,000,000	998,713	0	262	0	0	3.900	3.930	JD	3,250	39,000	05/11/2011	06/01/2021
250847-EJ-5	DETROIT EDISON COMPANY,M/W SECURED			2	1FE	1,996,880	100.6450	2,012,900	2,000,000	1,998,189	0	304	0	0	2.650	2.660	JD	2,356	53,000	06/19/2012	06/15/2022
251591-AV-5	DEVELOPERS DIVERS REALTY, SR UNSECURED			1	2FE	968,445	116.4520	1,106,294	950,000	958,388	0	(1,937)	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			1	3FE	1,387,290	106.4110	1,556,793	1,463,000	1,387,290	0	(284)	81,049	0	6.300	6.150	JJ	42,500	92,169	02/02/2009	01/15/2019
25179M-AK-9	DEVON ENERGY CORPORATION, MW@15			2	2FE	8,215,611	103.3400	8,138,025	7,875,000	8,113,924	0	(51,070)	0	0	4.000	3.230	JJ	145,250	315,000	01/07/2015	07/15/2021
25179M-AP-8	DEVON ENERGY CORP., M/W SR UNSECURED			2	2FE	3,598,560	99.3660	3,477,810	3,500,000	3,557,682	0	(10,335)	0	0	3.250	2.890	MN	14,535	113,750	02/27/2013	05/15/2022
25271C-AM-4	DIAMOND OFFSHORE DRILL, MW@15			2	3FE	3,990,160	86.0000	3,440,000	4,000,000	3,992,522	0	954	0	0	3.450	3.480	MN	23,000	138,000	08/12/2014	11/01/2023
25272K-AW-3	DIAMOND 1 FIN/DIAMOND 2, MW@50			2	3FE	6,270,899	111.0180	6,733,242	6,065,000	6,264,314	0	(6,585)	0	0	7.125	6.390	JD	19,206	207,663	11/14/2016	06/15/2024
253651-AC-7	DIEBOLD INC, MW@50			2	4FE	3,555,838	106.7500	3,736,250	3,500,000	3,554,507	0	(1,331)	0	0	8.500	8.110	AO	62,806	108,044	11/14/2016	04/15/2024
25389J-AH-9	DIGITAL REALTY TRUST LP CO			1	2FE	1,081,607	108.9880	1,110,588	1,019,000	1,045,963	0	(7,911)	0	0	5.875	4.930	FA	24,944	59,866	01/12/2012	02/01/2020
25389J-AJ-5	DIGITAL REALTY TRUST, CO GUARNT			1	2FE	6,826,025	108.6610	7,062,965	6,500,000	6,717,992	0	(47,109)	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			2	2FE	14,813,330	100.9190	15,087,391	14,950,000	14,852,208	0	14,778	0	0	3.625	3.750	AO	135,484	541,938	07/14/2014	10/01/2022
25389J-AL-0	DIGITAL REALTY TRUST LP, MW@30			2	2FE	4,961,800	102.7590	5,137,950	5,000,000	4,969,224	0	4,898	0	0	3.950	4.070	JJ	98,750	201,889	06/18/2015	07/01/2022
25468P-CG-9	DISNEY (WALT) COMPANY, M/W SR UNSEC,MTN			1	1FE	2,321,888	102.6280	2,309,130	2,250,000	2,255,113	0	(9,011)	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			1	1FE	5,668,100	106.1210	5,306,050	5,000,000	5,641,602	0	(16,010)	0	0	4.375	3.580	FA	82,031	218,750	04/20/2015	08/16/2041
25468P-CW-4	WALT DISNEY COMPANY, MW SR UNSECURED			2	1FE	1,984,640	98.4370	1,968,740	2,000,000	1,990,470	0	1,480	0	0	2.350	2.430	JD	3,917	47,000	11/27/2012	12/01/2022
25468P-CX-2	WALT DISNEY COMPANY/THE, MW@15			1	1FE	4,811,000	96.1230	4,806,150	5,000,000	4,817,270	0	4,007	0	0	3.700	3.920	JD	15,417	185,000	05/28/2015	12/01/2042
25468P-DB-9	WALT DISNEY COMPANY/THE, MW@15			1	1FE	2,030,120	103.3850	2,067,700	2,000,000	2,029,670	0	(450)	0	0	4.125	4.030	JD	6,875	82,500	01/26/2016	06/01/2044
25470D-AC-3	DISCOVERY COMM., M/W CO GUARNT			1	2FE	2,001,866	107.3350	2,043,658	1,904,000	1,945,399	0	(11,010)	0	0	5.050	4.350	JD	8,013	96,152	04/27/2011	06/01/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
25470D-AE-9	DISCOVERY COMMUNICATIONS,MW@25			1	2FE	3,418,558	105.4410	3,338,262	3,166,000	3,339,971	0	(35,932)	0	0	4.375	3.040	JD	6,156	138,513	01/13/2015	06/15/2021
25470D-AF-6	DISCOVERY COMMUNICATIONS,M/W SR UNSECURE			1	2FE	991,670	99.6640	996,640	1,000,000	995,176	0	806	0	0	3.300	3.390	MN	4,217	33,000	05/10/2012	05/15/2022
25470D-AH-2	DISCOVERY COMMUNICATIONS,M/W SR UNSEC			1	2FE	499,190	97.4890	487,445	500,000	499,468	0	76	0	0	3.250	3.260	AO	4,063	16,250	03/12/2013	04/01/2023
25470X-AY-1	DISH DBS CORP, MW@50			1	4FE	4,100,551	112.7500	4,394,995	3,898,000	4,096,240	0	(4,311)	0	0	7.750	7.000	JJ	166,152	0	10/07/2016	07/01/2026
25787G-AA-8	DONNELLEY FINANCIAL SOL			2	4FE	1,315,800	101.7500	1,321,733	1,299,000	1,315,443	0	(357)	0	0	8.250	7.960	AO	27,090	0	10/27/2016	10/15/2024
260003-AC-2	DOVER CORP., DEB.				1FE	4,341,685	125.2900	5,531,554	4,415,000	4,365,531	0	2,404	0	0	6.650	6.770	JD	24,466	293,598	10/25/2002	06/01/2028
260003-AJ-7	DOVER CORP. CALLABLE SR UNSECURED			2	1FE	1,998,840	106.6120	2,132,240	2,000,000	1,999,468	0	114	0	0	4.300	4.300	MS	28,667	86,000	02/16/2011	03/01/2021
260543-CH-4	DOW CHEMICAL, MW SR UNSEC			2	2FE	3,942,520	100.0460	4,001,840	4,000,000	3,964,093	0	5,481	0	0	3.000	3.160	MN	15,333	120,000	11/07/2012	11/15/2022
260543-CJ-0	DOW CHEMICAL, MW@20			1	2FE	3,949,200	100.8730	4,034,920	4,000,000	3,959,274	0	4,472	0	0	3.500	3.650	AO	35,000	140,000	09/09/2014	10/01/2024
26112T-AE-6	QUAPAW DOWNSTREAM DEV. 144A SR SECURED			2	4FE	1,266,547	100.2500	1,278,188	1,275,000	1,271,577	0	1,140	0	0	10.500	10.620	JJ	66,938	133,875	06/17/2011	07/01/2019
26138E-AN-9	DR PEPPER SNAPPLE GROUP, M/W CO GUARNT			1	2FE	6,437,254	101.4640	6,428,759	6,336,000	6,372,875	0	(17,531)	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			1	2FE	5,934,985	99.3020	5,912,441	5,954,000	5,945,589	0	2,656	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			2	2FE	1,988,060	99.8170	1,996,340	2,000,000	1,989,235	0	1,027	0	0	3.400	3.470	MN	8,689	69,133	10/29/2015	11/15/2025
26150T-AA-7	DRAWBRIDGE SPEC OPPOR FU,MW@50			2	2FE	2,552,255	96.2500	2,480,363	2,577,000	2,559,926	0	3,217	0	0	5.000	5.160	FA	53,688	128,850	10/28/2014	08/01/2021
263534-BG-3	DUPONT (E.I.) DE NEMOIRS, M/W, DEB.			1	1FE	7,107,060	121.6880	8,518,160	7,000,000	7,054,896	0	(4,981)	0	0	6.500	6.340	JJ	209,806	455,000	12/11/2002	01/15/2028
263534-BT-5	DU PONT E I DE NEMOURS,MW SR NOTE			1	1FE	6,200,076	106.2660	6,375,960	6,000,000	6,039,478	0	(24,098)	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			1	1FE	2,958,090	103.8890	3,116,670	3,000,000	2,981,399	0	4,186	0	0	3.625	3.790	JJ	50,146	108,750	11/15/2010	01/15/2021
263534-CE-7	DUPONT (E.I.) DE NEMOIRS, M/W UNSECURED			1	1FE	3,001,770	106.3590	3,190,770	3,000,000	3,000,851	0	(180)	0	0	4.250	4.240	AO	31,875	127,500	03/22/2011	04/01/2021
263534-CK-3	DUPONT (E.I.) DE NEMOURS, SR UNSECURED			1	1FE	1,999,300	98.2930	1,965,860	2,000,000	1,999,549	0	67	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			1	1FE	8,934,502	104.9310	9,538,228	9,090,000	9,025,290	0	16,686	0	0	3.750	3.960	JJ	157,181	340,875	01/04/2011	07/15/2020
26441Y-AV-9	DUKE REALTY LP, M/W SR UNSECURED			2	2FE	992,710	106.5710	1,065,710	1,000,000	995,635	0	692	0	0	4.375	4.460	JD	1,944	43,750	06/06/2012	06/15/2022
26441Y-AW-7	DUKE REALTY LP, M/W SR UNSECURED			2	2FE	995,840	104.0130	1,040,130	1,000,000	997,432	0	388	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			1	1FE	1,497,795	104.5020	1,567,530	1,500,000	1,499,650	0	257	0	0	5.100	5.110	AO	16,150	76,500	04/09/2008	04/15/2018
26442C-AE-4	DUKE ENERGY CAROLINAS, M/W IST MTGE			1	1FE	1,893,913	126.1350	2,056,001	1,630,000	1,861,274	0	(6,015)	0	0	6.050	4.960	AO	20,819	98,615	11/04/2010	04/15/2038
26442C-AJ-3	DUKE ENERGY CAROLINAS, M/W IST MTGE			1	1FE	2,052,720	106.8980	2,137,960	2,000,000	2,020,597	0	(5,457)	0	0	4.300	3.970	JD	3,822	86,000	06/08/2010	06/15/2020
26442E-AA-8	DUKE ENERGY OHIO, M/W IST MORTGAGE			1	1FE	5,660,816	107.5990	5,837,246	5,425,000	5,491,035	0	(27,220)	0	0	5.450	4.860	AO	73,916	295,663	02/16/2010	04/01/2019
26817R-AN-8	DYNEGY INC, MW@50			2	4FE	2,890,000	95.5000	3,103,750	3,250,000	2,919,750	0	29,750	0	0	7.375	9.680	MN	39,948	184,375	11/14/2016	11/01/2022
268648-AQ-5	EMC CORP,MW@20 BULLET			1	3FE	2,472,825	97.5980	2,439,950	2,500,000	2,484,874	0	4,159	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			1	2FE	6,168,060	102.9550	6,177,300	6,000,000	6,015,653	0	(21,262)	0	0	5.875	5.480	MS	103,792	352,500	06/10/2008	09/15/2017
26875P-AE-1	EOG RESOURCES, INC.M/W SR UNSECURED			1	2FE	3,235,140	106.0800	3,182,400	3,000,000	3,091,496	0	(24,825)	0	0	4.400	3.440	JD	11,000	132,000	08/27/2010	06/01/2020
26875P-AG-6	EOG RESOURCES, INC. M/W SR UNSECURED			1	2FE	5,965,720	105.3870	6,323,220	6,000,000	5,984,310	0	3,455	0	0	4.100	4.170	FA	102,500	246,000	01/07/2011	02/01/2021
26875P-AK-7	EOG RESOURCES, INC.M/W SR UNSECURED			2	2FE	993,810	96.9410	969,410	1,000,000	996,140	0	564	0	0	2.625	2.690	MS	7,729	26,250	09/05/2012	03/15/2023
26875P-AP-6	EOG RESOURCES, INC, MW@30			2	2FE	998,540	104.6500	1,046,500	1,000,000	998,657	0	117	0	0	4.150	4.160	JJ	19,136	20,865	01/11/2016	01/15/2026
268787-AE-8	EP ENER/EVEREST ACQ FIN, MW@50			2	4FE	1,345,088	107.4700	1,429,351	1,330,000	1,344,908	0	(179)	0	0	8.000	7.750	MN	9,458	0	11/21/2016	11/29/2024
26884A-AZ-6	ERP OPERATING LP, MW@40			2	2FE	2,741,118	108.6210	2,786,129	2,565,000	2,697,103	0	(26,044)	0	0	4.625	3.400	JD	5,273	118,631	03/27/2015	12/15/2021
26884A-BA-0	ERP OPERATING LP,M/W SR UNSECURED			2	2FE	3,484,990	98.6220	3,451,770	3,500,000	3,490,057	0	1,414	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	2FE	994,500	99.2830	992,830	1,000,000	995,282	0	476	0	0	3.375	3.440	JD	2,813	33,750	05/11/2015	06/01/2025
26884L-AB-5	EQT CORP,MW@45			1	2FE	8,288,465	106.7390	8,090,816	7,580,000	8,077,984	0	(92,507)	0	0	4.875	3.400	MN	47,217	369,525	10/27/2014	11/15/2021
26907Y-AA-2	ESH HOSPITALITY INC,MW@50			2	4FE	2,183,125	99.5000	2,174,075	2,185,000	2,183,241	0	116	0	0	5.250	5.260	MN	19,119	57,356	10/07/2016	05/01/2025
277432-AN-0	EASTMAN CHEMICAL CO,M/W SR UNSECURED			2	2FE	3,166,470	102.5400	3,076,200	3,000,000	3,099,460	0	(16,845)	0	0	3.600	2.920	FA	40,800	108,000	10/23/2012	08/15/2022
278642-AP-8	EBAY INC, MW@25				2FE	998,970	100.8780	1,008,780	1,000,000	999,382	0	412	0	0	2.500	2.550	MS	7,778	12,500	03/02/2016	03/09/2018
278865-AP-5	ECOLAB INC,MW@12.5			1	2FE	1,739,255	99.9010	1,748,268	1,750,000	1,747,282	0	2,859	0	0	1.450	1.610	JD	1,621	25,375	02/24/2014	12/08/2017
278865-AR-1	ECOLAB INC, MW@15			1	2FE	1,999,060	99.9710	1,999,420	2,000,000	1,999,416	0	184	0	0	2.250	2.260	JJ	21,125	45,000	01/12/2015	01/12/2020
28336L-BV-0	EL PASO CORP, MW +50BP			1	2FE	177,818	112.1110	224,222	200,000	190,592	0	(9,408)	0	0	6.500	7.990	MS	3,828	13,000	12/09/2008	09/15/2020
283695-BP-8	EL PASO NATURAL GAS,MW@25 BULLET			1	2FE	2,925,832	101.1240	2,629,224	2,600,000	2,627,911	0	(95,489)	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			1	1FE	2,000,000	108.0220	2,160,440	2,000,000	2,000,000	0	0	0	0	5.848	5.840	JJ	52,632	116,960	01/12/2011	01/19/2041
29078E-AA-3	EMBARQ CORP, MW@40			1	3FE	4,436,025	93.7500	3,979,688	4,245,000	4,435,352	0	(673)	0	0	7.995	7.550	JD	28,282	169,694	08/26/2016	06/01/2036
291011-AW-4	EMERSON ELECTRIC CO., M/W NOTES			1	1FE	1,978,460	103.2900	2,065,800	2,000,000	1,997,901	0	2,540	0	0	5.375	5.510	AO	22,694	107,500	05/15/2007	10/15/2017
291011-AY-0	EMERSON ELECTRIC CO, MAKE WHOLE NOTES			1	1FE	3,011,640	107.8840	3,236,520	3,000,000	3,003,537	0	(1,161)	0	0	4.875	4.820	AO	30,875	146,250	01/15/2009	10/15/2019
291011-BA-1	EMERSON ELECTRIC CO,MW@37.5 BULLET			1	1FE	2,291,460	106.9530	2,139,060	2,000,000	2,127,904	0	(53,985)	0	0	5.000	2.120	AO	21,111	100,000	11/21/2013	04/15/2019
291011-BF-0	EMERSON ELECTRIC CO, MW@15			2	1FE	4,997,000	101.0480	5,052,400	5,000,000	4,997,713	0	430	0	0	2.625	2.630	JD	10,938	131,250	05/18/2015	12/01/2021
291011-BG-8	EMERSON ELECTRIC CO, MW@15			1	1FE	3,076,320	101.4100	3,042,300	3,000,000	3,069,753	0	(6,567)	0	0	3.150	2.820	JD	7,875	94,500	02/09/2016	06/01/2025
29250R-AV-8	ENBRIDGE ENERGY PARTNERS, MW@50			2	2FE	1,989,280	104.3970	2,087,940	2,000,000	1,991,721	0	1,976	0	0	4.375	4.490	AO	18,472	89,688	10/01/2015	10/15/2020
29250R-AW-6	ENBRIDGE ENERGY PARTNERS, MW@50			2	2FE	1,915,300	111.4920	2,229,840	2,000,000	1,920,676	0	5,376	0	0	5.875	6.470	AO	24,806	120,438	03/10/2016	10/15/2025
29266R-AB-4	ENERGIZER HOLDINGS INC, MW			1	3FE	2,004,600	105.2590	2,105,180	2,000,000	2,002,277	0	(459)	0	0	4.700	4.670	MN	10,967	94,000	05/16/2011	05/19/2021
29266R-AC-2	ENERGIZER HOLDINGS INC, M/W SR UNSECURED			1	3FE	498,580	103.0000	515,000	500,000	499,152	0	135	0	0	4.700	4.730	MN	2,415	23,500	05/21/2012	05/24/2022
29273R-AN-9	ENERGY TRANSFER PARTNERS,SR UNSECURED			2	2FE	1,993,580	103.8270	2,076,540	2,000,000	1,996,840	0	630	0	0	4.650	4.690	JD	7,750	93,000	05/09/2011	06/01/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
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
29273R-AQ-2	ENERGY TRANSFER PARTNERS, MW@50			2	2FE	1,680,000	107.0740	2,141,480	2,000,000	1,717,497	0	37,497	0	0	5.200	8.690	FA	43,333	52,000	02/11/2016	02/01/2022
29273R-BG-3	ENERGY TRANSFER PARTNERS, MW@40			2	2FE	2,978,250	103.3840	3,101,520	3,000,000	2,980,852	0	1,662	0	0	4.750	4.830	JJ	65,708	151,208	06/18/2015	01/15/2026
29273V-AC-4	ENERGY TRANSFER EQUITY, MW +50BP			1	3FE	3,028,394	111.5000	3,266,950	2,930,000	2,993,522	0	(14,352)	0	0	7.500	6.830	AO	46,392	219,750	10/21/2015	10/15/2020
29273V-AD-2	ENERGY TRANSFER EQUITY, MW@50			2	3FE	1,736,875	103.2500	1,806,875	1,750,000	1,737,180	0	305	0	0	5.875	6.000	JJ	47,408	0	11/14/2016	01/15/2024
29275Y-AB-8	ENERSYS, MW@50			2	3FE	3,274,309	100.5000	3,252,180	3,236,000	3,270,349	0	(2,724)	0	0	5.000	4.790	AO	27,416	145,175	10/14/2016	04/30/2023
29357K-AC-7	ENOVA INTERNATIONAL INC,MW@50			2	5FE	3,114,953	99.7500	3,146,115	3,154,000	3,126,408	0	4,764	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			2	1FE	970,890	104.8590	1,048,590	1,000,000	986,742	0	2,896	0	0	3.750	4.100	FA	14,167	37,500	12/07/2010	02/15/2021
29364D-AU-4	ENTERGY ARK INC, MW@20			2	1FE	996,710	101.9050	1,019,050	1,000,000	996,942	0	232	0	0	3.500	3.530	AO	8,750	25,569	01/05/2016	04/01/2026
29364N-AP-3	ENTERGY MISSISSIPPI, INC. IST MORTGAGE				1FE	2,240,433	110.3960	2,152,722	1,950,000	2,048,059	0	(36,275)	0	0	6.640	4.490	JJ	64,740	129,480	02/02/2011	07/01/2019
29364N-AR-9	ENTERGY MISSISSIPPI,MW@25			2	1FE	3,322,019	98.1100	3,286,685	3,350,000	3,331,675	0	2,495	0	0	3.100	3.190	JJ	51,925	103,850	12/18/2012	07/01/2023
29364P-AP-8	ENTERGY NEW ORLEANS INC, MW@35			2	2FE	3,000,000	99.9680	2,999,040	3,000,000	3,000,000	0	0	0	0	4.000	4.000	JD	10,000	62,333	05/18/2016	06/01/2026
29364W-AJ-7	ENTERGY LOUISIANA LLC,M/W IST MTGE			1	1FE	999,310	107.4980	1,074,980	1,000,000	999,861	0	77	0	0	6.500	6.500	MS	21,667	65,000	08/11/2008	09/01/2018
29364W-AK-4	ENTERGY LOUISIANA LLC, INC., IST M			1	1FE	6,012,950	115.0550	6,328,025	5,500,000	5,825,003	0	(34,165)	0	0	5.400	4.480	MN	49,500	297,000	12/14/2010	11/01/2024
29364W-AM-0	ENTERGY LOUISIANA LLC, MW +30BP			2	1FE	3,605,436	106.0150	3,816,540	3,600,000	3,603,477	0	(324)	0	0	4.440	4.420	JJ	73,704	159,840	11/02/2010	01/15/2026
29364W-AR-9	ENTERGY LOUISIANA, LLC MW SECURED			2	1FE	5,065,540	100.7430	5,037,150	5,000,000	5,048,122	0	(7,660)	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			2	1FE	3,925,738	104.8060	3,826,467	3,651,000	3,863,067	0	(29,483)	0	0	4.050	3.040	MS	49,289	147,866	10/28/2014	09/01/2023
29365P-AQ-5	ENTERGY GULF STATES LA, MW +25BP			2	1FE	9,137,458	104.2710	9,598,146	9,205,000	9,183,910	0	4,068	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			2	1FE	998,390	103.8310	1,038,310	1,000,000	999,158	0	161	0	0	4.100	4.120	MS	13,667	41,000	09/07/2011	09/01/2021
29379V-AU-7	ENTERPRISE PRODUCTS OPER, M/W SR UNSECUR			1	2FE	11,980,705	105.4180	11,595,980	11,000,000	11,618,783	0	(110,743)	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			2	2FE	3,914,537	101.2360	3,948,204	3,900,000	3,909,446	0	(1,404)	0	0	3.350	3.300	MS	38,469	130,650	03/11/2013	03/15/2023
29379V-BE-2	ENTERPRISE PRODUCTS OPER, MW@20			2	2FE	996,810	101.6060	1,016,060	1,000,000	997,362	0	273	0	0	3.750	3.780	FA	14,167	37,500	10/02/2014	02/15/2025
29379V-BH-5	ENTERPRISE PRODUCTS OPER, MW@25			1	2FE	3,985,400	100.3630	4,014,520	4,000,000	3,987,130	0	1,164	0	0	3.700	3.740	FA	55,911	148,000	05/04/2015	02/15/2026
294429-AF-2	EQUIFAX, INC., M/W SR NOTE			1	2FE	3,991,160	102.2620	4,090,480	4,000,000	3,999,418	0	1,112	0	0	6.300	6.330	JJ	126,000	252,000	06/26/2007	07/01/2017
294549-AM-2	EQUITABLE RESOURCES, NOTE M/W			1	2FE	7,573,192	103.0890	7,731,675	7,500,000	7,508,135	0	(6,617)	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			2	2FE	6,322,746	102.3280	6,408,803	6,263,000	6,300,915	0	(6,438)	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			2	2FE	2,480,275	99.6270	2,490,675	2,500,000	2,486,833	0	1,838	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	100.7990	10,084,940	10,005,000	10,005,212	0	(1,563)	0	0	5.500	5.420	MS	162,025	550,275	04/27/2011	03/15/2017
29717P-AJ-6	ESSEX PORTFOLIO LP			2	2FE	4,059,480	108.9040	4,356,160	4,000,000	4,030,066	0	(6,757)	0	0	5.200	4.980	MS	61,244	208,000	10/20/2011	03/15/2021
29717P-AL-1	ESSEX PORTFOLIO LP			2	2FE	5,929,417	100.0980	5,905,782	5,900,000	5,918,422	0	(2,905)	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			1	1FE	6,552,680	101.4490	6,086,940	6,000,000	6,049,859	0	(132,299)	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			1	1FE	3,692,033	98.4800	3,732,392	3,790,000	3,723,631	0	10,744	0	0	2.350	2.680	FA	33,647	89,065	09/10/2014	08/15/2022
29736R-AG-5	ESTEE LAUDER CO INC, MW@25			2	1FE	1,372,020	103.4190	1,253,438	1,212,000	1,371,367	0	(653)	0	0	4.375	3.620	JD	2,357	26,513	10/11/2016	06/15/2045
30219G-AF-5	EXPRESS SCRIPTS HOLDING, MW@40			1	2FE	3,457,212	104.0140	3,432,462	3,300,000	3,439,555	0	(17,657)	0	0	3.900	3.000	FA	48,620	64,350	04/12/2016	02/15/2022
30219G-AM-0	EXPRESS SCRIPTS HOLDING, MW@45			2	2FE	6,985,790	102.9470	7,206,290	7,000,000	6,986,786	0	996	0	0	4.500	4.520	FA	110,250	157,500	03/01/2016	02/25/2026
30219G-AQ-1	EXPRESS SCRIPTS HOLDING, MW@25			2	2FE	1,998,220	96.8010	1,936,020	2,000,000	1,998,343	0	123	0	0	3.000	3.010	JJ	29,333	0	06/29/2016	07/15/2023
302491-AQ-8	FMC CORP., MAKE WHOLE SR UNSECURED			1	2FE	4,373,220	107.7500	4,310,000	4,000,000	4,136,245	0	(42,638)	0	0	5.200	3.960	JD	9,244	208,000	11/22/2010	12/15/2019
302491-AR-6	FMC CORP., M/W SR UNSECURED			2	2FE	995,750	101.4950	1,014,950	1,000,000	997,722	0	397	0	0	3.950	4.000	FA	16,458	39,500	11/17/2011	02/01/2022
302491-AS-4	FMC CORP,MW@20			2	2FE	2,073,260	100.3930	2,007,860	2,000,000	2,056,131	0	(7,105)	0	0	4.100	3.630	FA	34,167	82,000	07/02/2014	02/01/2024
302508-AM-8	FMR CORP. P/P, M/W, NOTES, 144A			1	1FE	11,881,851	111.7310	12,011,083	10,750,000	11,001,585	0	(92,320)	0	0	7.490	6.410	JD	35,786	805,175	01/31/2007	06/15/2019
302508-AQ-9	FMR CORP., P/P, 144A, M/W BOND			1	1FE	6,473,097	128.8530	7,863,899	6,103,000	6,350,949	0	(12,527)	0	0	7.570	7.050	JD	20,533	461,997	03/12/2002	06/15/2029
30251B-AA-6	FMR LLC, 144A M/W SR UNSECURED			1	1FE	10,365,061	110.3150	10,926,701	9,905,000	10,205,185	0	(56,165)	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			1	3FE	7,075,320	106.7500	7,579,250	7,100,000	7,089,299	0	2,271	0	0	5.000	5.040	FA	147,917	355,000	10/25/2011	02/01/2021
313305-AA-2	FEDEX CORP 2012 PASS TST,144A,M/W/SINK			1	2FE	1,168,225	99.9250	1,162,997	1,163,860	1,165,561	0	(2,249)	0	0	2.625	2.470	JJ	14,088	30,551	08/20/2012	01/15/2018
31331F-AX-9	FEDERAL EXPRESS CORP., P/T CERT, SRS 981				2FE	2,536,120	110.5000	2,760,456	2,498,150	2,509,982	0	(3,759)	0	0	6.720	6.520	JJ	77,409	167,876	05/10/2002	01/15/2022
31331F-AY-7	FEDERAL EXPRESS CORP P/T CERT SRS 981B				2FE	2,470,666	103.5700	2,490,635	2,404,784	2,416,159	0	(7,355)	0	0	6.845	6.440	JJ	75,902	164,607	10/01/2004	01/15/2019
313747-AS-6	FEDERAL REALTY INVS TRUST,M/W SR UNSECUR			2	1FE	987,430	100.1970	1,001,970	1,000,000	992,528	0	1,206	0	0	3.000	3.140	FA	12,500	30,000	07/16/2012	08/01/2022
31410H-AQ-4	MACYS RETAIL HOLDGS INC			1	2FE	1,561,675	113.2470	1,840,264	1,625,000	1,575,234	0	2,450	0	0	6.900	7.280	AO	28,031	112,125	06/02/2010	04/01/2029
31428X-AX-4	FEDEX CORP, MW@15			1	2FE	5,888,157	106.5960	6,065,312	5,690,000	5,882,199	0	(5,958)	0	0	4.900	4.610	JJ	128,562	139,405	02/24/2016	01/15/2034
31428X-AZ-9	FEDEX CORP, MW@15			1	2FE	998,190	100.1180	1,001,180	1,000,000	998,878	0	347	0	0	2.300	2.330	FA	9,583	23,000	01/06/2015	02/01/2020
316773-AD-2	FIFTH THIRD BANCORP.SUBNOTE				2FE	1,268,200	103.1550	2,063,100	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
31677Q-BG-3	FIFTH THIRD BANK, MW@			2	1FE	999,250	98.8630	988,630	1,000,000	999,328	0	78	0	0	2.250	2.260	JD	1,063	11,250	06/09/2016	06/14/2021
33972P-AA-7	FLNG LIQUEFACTION 2 LLC			1	2FE	3,000,000	100.0000	3,000,000	3,000,000	3,000,000	0	0	0	0	4.125	4.120	MS	31,281	24,063	07/12/2016	03/31/2038
340711-AT-7	FLORIDA GAS TRANSMISSION,MW@40 BULLET			1	2FE	2,442,953	107.5890	2,375,565	2,208,000	2,340,252	0	(34,422)	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			2	2FE	7,693,362	102.3390	7,706,127	7,530,000	7,647,518	0	(19,860)	0	0	3.875	3.540	JJ	134,546	291,788	12/08/2014	07/15/2022
340711-AW-0	FLORIDA GAS TRANSMISSION, MW@35			2	2FE	3,994,600	100.7890	4,031,560	4,000,000	3,995,275	0	451	0	0	4.350	4.360	JJ	80,233	174,000	07/21/2015	07/15/2025
341081-EQ-6	FLORIDA POWER & LIGHT COMPANY,1ST MORT			1	1FE	2,989,110	121.1810	3,635,430	3,000,000	2,991,807	0	275	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 IST MORTGE				1FE	5,835,522	114.0880	6,816,758	5,975,000	5,868,119	0	3,359	0	0	4.950	5.090	JD	24,647	295,763	10/19/2010	06/01/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
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
341081-EU-7	FLORIDA POWER & LIGHT,M/W 1ST MTGE			1	1FE	995,330	117.5170	1,175,170	1,000,000	996,276	0	113	0	0	5.400	5.430	MS	18,000	54,000	09/19/2005	09/01/2035
341081-EV-5	FLORIDA POWER & LIGHT CO., M/W BOND			1	1FE	992,880	121.1800	1,211,800	1,000,000	994,188	0	152	0	0	5.650	5.690	FA	23,542	56,500	01/11/2006	02/01/2037
341081-EX-1	FLORIDA POWER & LIGHT CO			1	1FE	5,003,935	126.7860	5,705,370	4,500,000	4,926,560	0	(12,536)	0	0	6.200	5.390	JD	23,250	279,000	09/16/2010	06/01/2036
341081-EZ-6	FLORIDA POWER & LIGHT, M/W 1ST MTGE			1	1FE	5,784,805	103.5100	5,951,825	5,750,000	5,753,222	0	(4,053)	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			2	1FE	3,514,220	117.8170	4,123,595	3,500,000	3,512,544	0	(268)	0	0	5.250	5.220	FA	76,563	183,750	12/06/2010	02/01/2041
341099-CB-3	FLORIDA POWER CORP, M/W 1ST MTGE			1	1FE	2,229,384	115.7070	2,435,632	2,105,000	2,208,905	0	(3,932)	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			1	1FE	6,023,549	105.7190	5,920,264	5,600,000	5,680,893	0	(52,620)	0	0	5.650	4.600	JD	14,062	316,400	10/13/2009	06/15/2018
341099-CL-1	PROGRESS ENERGY, INC.1ST MTGE			1	1FE	3,621,780	131.8520	3,955,560	3,000,000	3,546,199	0	(13,951)	0	0	6.400	5.000	JD	8,533	192,000	11/04/2010	06/15/2038
343412-AB-8	FLUOR CORP, MW SR UNSECURED			1	1FE	14,131,799	102.5660	13,877,180	13,530,000	13,921,882	0	(77,165)	0	0	3.375	2.710	MS	134,454	456,638	01/08/2015	09/15/2021
343412-AC-6	FLUOR CORP, MW@20			2	1FE	3,956,760	101.1210	4,044,840	4,000,000	3,964,610	0	3,774	0	0	3.500	3.620	JD	6,222	140,000	11/18/2014	12/15/2024
343498-AA-9	FLOWERS FOODS INC, M/W SR UNSECURED			2	2FE	9,425,542	105.0880	9,478,938	9,020,000	9,307,455	0	(51,794)	0	0	4.375	3.660	AO	98,656	394,625	09/22/2014	04/01/2022
34354P-AC-9	FLOWSERVE CORP, SR UNSECURED			2	2FE	11,627,529	100.2410	11,562,799	11,535,000	11,591,557	0	(9,491)	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			1	1FE	3,000,000	108.3830	3,251,490	3,000,000	3,000,000	0	0	0	0	5.350	5.350	OCT	39,233	163,175	04/08/2010	10/05/2020
345397-VU-4	FORD MOTOR CREDIT CO LLC, SR UNSECURED				2FE	1,958,000	110.4370	2,162,356	1,958,000	1,958,000	0	0	0	0	5.875	5.870	FA	47,611	115,033	07/27/2011	08/02/2021
345397-XU-2	FORD MOTOR CREDIT CO LLC				2FE	3,000,000	101.3480	3,040,440	3,000,000	3,000,000	0	0	0	0	4.389	4.380	JJ	63,275	65,835	01/05/2016	01/08/2026
345397-XW-8	FORD MOTOR CREDIT CO LLC				2FE	6,513,230	100.6940	6,545,110	6,500,000	6,513,052	0	(178)	0	0	3.336	3.280	MS	62,040	58,380	12/01/2016	03/18/2021
34984V-AB-6	FORUM ENERGY TECHNOLOGIE, MW@50			2	4FE	1,466,378	100.0000	1,581,000	1,581,000	1,475,786	0	9,408	0	0	6.250	7.960	AO	24,703	49,406	06/23/2016	10/01/2021
354613-AH-4	FRANKLIN RESOURCES INC, M/W UNSECURED			1	1FE	994,550	100.0920	1,000,920	1,000,000	999,203	0	1,117	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			1	1FE	14,465,743	100.1950	14,254,743	14,227,000	14,381,190	0	(24,865)	0	0	2.800	2.590	MS	117,294	398,356	04/16/2015	09/15/2022
354613-AK-7	FRANKLIN RESOURCES INC, MW@15			1	1FE	10,214,880	97.1940	10,302,564	10,600,000	10,256,319	0	34,461	0	0	2.850	3.300	MS	76,364	302,100	02/02/2016	03/30/2025
35671D-BD-6	FREEPORT-MCMORAN C & G,MW			1	3FE	999,900	99.2500	992,500	1,000,000	999,976	0	20	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			1	3FE	7,872,652	97.5000	7,702,500	7,900,000	7,885,676	0	4,126	0	0	3.100	3.150	MS	72,109	244,900	05/31/2013	03/15/2020
35906A-AZ-1	FRONTIER COMMUNICATIONS			2	3FE	10,082,185	103.2500	10,123,663	9,805,000	10,075,995	0	(5,793)	0	0	11.000	10.490	MS	317,573	521,385	09/22/2016	09/15/2025
360271-AH-3	FULTON FINANCIAL SUB NOTE				2FE	3,988,560	101.1900	4,047,600	4,000,000	3,999,507	0	1,432	0	0	5.750	5.780	MN	38,333	230,000	04/26/2007	05/01/2017
361438-AB-0	GAMCO INVESTORS INC., M/W SR UNSECURED			1	3FE	4,000,000	106.2980	4,251,920	4,000,000	4,000,000	0	0	0	0	5.875	5.870	JD	19,583	235,000	05/25/2011	06/01/2021
361448-AN-3	GATX CORP, M/W SR UNSECURED			1	2FE	990,500	107.6280	1,076,280	1,000,000	994,267	0	897	0	0	4.750	4.870	JD	2,111	47,500	06/05/2012	06/15/2022
361448-AP-8	GATX CORP,MW@25 BULLET			1	2FE	7,377,684	100.4430	7,432,782	7,400,000	7,392,434	0	4,639	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			1	2FE	3,971,860	99.8560	3,994,240	4,000,000	3,981,218	0	2,597	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	125.3460	6,267,300	5,000,000	5,398,742	0	(48,764)	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			2	4FE	2,210,000	96.0000	2,496,000	2,600,000	2,210,000	0	(80)	382,742	0	5.125	5.160	AO	33,313	117,875	05/26/2016	04/01/2023
361841-AH-2	GLP CAPITAL LP / FIN II, MW@50			1	3FE	4,516,731	104.2900	4,515,757	4,330,000	4,516,376	0	(355)	0	0	5.375	4.790	AO	49,133	0	12/20/2016	04/15/2026
362320-AT-0	VERIZON COMMUNICATIONS, DEB.				2FE	3,480,760	121.8540	3,655,620	3,000,000	3,181,323	0	(30,356)	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				3FE	2,307,700	101.7100	2,034,200	2,000,000	2,227,175	0	(8,298)	0	0	8.500	7.240	MN	21,722	170,000	06/20/2001	11/15/2031
36804P-AF-3	GATX CORPORATION, PASS THRU CERTS				2FE	483,992	108.7500	526,342	483,992	483,992	0	0	0	0	5.697	5.690	JJ	13,710	27,573	03/17/2005	01/02/2025
369550-AR-9	GENERAL DYNAMICS CORP,MW@15			1	1FE	1,598,655	106.2600	1,593,900	1,500,000	1,564,305	0	(13,088)	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			2	1FE	2,919,990	98.7920	2,963,760	3,000,000	2,943,086	0	8,762	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	103.5940	906,448	875,000	874,640	0	368	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			1	1FE	9,659,790	107.3480	10,198,060	9,500,000	9,655,838	0	(2,931)	0	0	4.500	4.390	MS	130,625	427,500	06/03/2015	03/11/2044
36962G-2G-8	GENERAL ELECTRIC CAPITAL CORP				1FE	1,992,360	100.4870	2,009,740	2,000,000	1,999,881	0	954	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	110.4870	3,646,071	3,300,000	3,600,089	0	(110,628)	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	109.5700	3,725,380	3,400,000	3,666,369	0	(83,444)	0	0	5.500	2.770	JJ	89,864	187,000	01/08/2014	01/08/2020
36962G-6K-5	GENERAL ELECTRIC CAPITAL CORP, SR UNSECU				1FE	1,997,420	100.2670	2,005,340	2,000,000	1,999,528	0	525	0	0	1.600	1.620	MN	3,644	32,000	11/14/2012	11/20/2017
36962G-6P-4	GENERAL ELECTRIC CAPITAL CORP,MW@15			1	1FE	999,220	100.7320	1,007,320	1,000,000	999,658	0	112	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	101.3480	2,026,960	2,000,000	1,997,599	0	357	0	0	3.100	3.120	JJ	29,622	62,000	01/03/2013	01/09/2023
36962G-7M-0	GENERAL ELEC CAP CORP			2	1FE	1,998,780	100.3250	2,006,500	2,000,000	1,999,247	0	238	0	0	2.200	2.210	JJ	21,022	44,000	01/06/2015	01/09/2020
369668-AA-6	GECC/LJ VP HOLDINGS LLC,144A SR UNSECURE				1FE	1,997,600	104.5210	2,090,420	2,000,000	1,999,071	0	353	0	0	3.800	3.810	JD	2,744	76,000	04/25/2012	06/18/2019
370334-BM-5	GENERAL MILLS, INC., CALLABLE SR UNSECUR			2	2FE	10,544,183	102.1430	10,449,229	10,230,000	10,418,134	0	(37,312)	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			1	2FE	1,752,625	106.1550	1,804,635	1,700,000	1,713,642	0	(9,029)	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			1	2FE	1,599,000	101.8260	1,628,198	1,599,000	1,599,000	0	0	0	0	3.500	3.500	JJ	26,583	55,965	07/07/2014	07/10/2019
37185L-AF-9	GENESIS ENERGY LP,MW@50 CALLABLE			2	4FE	1,670,390	98.2500	1,630,950	1,660,000	1,667,538	0	(1,158)	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			2	4FE	2,805,900	101.7500	2,849,000	2,800,000	2,804,497	0	(880)	0	0	6.000	5.950	MN	21,467	168,000	05/14/2015	05/15/2023
373298-BR-8	GEORGIA PACIFIC CORP, NOTE, M/W				2FE	2,891,888	134.5880	3,896,323	2,895,000	2,891,308	0	(170)	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	112.6940	3,403,359	3,020,000	3,145,545	0	(16,631)	0	0	5.750	4.970	AO	36,659	173,650	06/17/2003	04/15/2023
373334-GE-5	GEORGIA POWER COMPANY			1	1FE	3,991,360	101.8140	4,072,560	4,000,000	3,999,529	0	1,088	0	0	5.700	5.720	JD	19,000	228,000	06/04/2007	06/01/2017
373334-JK-8	GEORGIA POWER CO CALL @MW +25BP			1	1FE	2,257,206	105.2010	2,209,221	2,100,000	2,130,021	0	(20,127)	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			1	1FE	2,328,522	106.1590	2,229,339	2,100,000	2,214,748	0	(37,617)	0	0	4.250	2.300	JD	7,438	89,250	11/21/2013	12/01/2019
373334-JS-1	GEORGIA POWER CO., M/W SR UNSECURED			1	1FE	7,798,080	104.9750	8,398,000	8,000,000	7,819,574	0	3,898	0	0	4.750	4.910	MS	126,667	380,000	11/03/2010	09/01/2040

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
373334-JX-0	GEORGIA POWER COMPANY,M/W SR UNSECURED			1	1FE	1,996,540	99.8500	1,997,000	2,000,000	1,998,024	0	336	0	0	2.850	2.870	MN	7,283	57,000	05/08/2012	05/15/2022
375558-AU-7	GILEAD SCIENCES INC,MW@40			1	1FE	7,778,110	107.5840	7,530,880	7,000,000	7,555,610	0	(104,626)	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			2	1FE	5,322,900	103.8370	5,191,850	5,000,000	5,313,460	0	(6,060)	0	0	4.800	4.390	AO	60,000	240,000	05/13/2015	04/01/2044
375558-AZ-6	GILEAD SCIENCES INC, MW@20			2	1FE	3,502,980	101.1060	3,538,710	3,500,000	3,502,673	0	(292)	0	0	3.500	3.480	FA	51,042	122,500	11/12/2014	02/01/2025
375558-BA-0	GILEAD SCIENCES INC, MW@25			2	1FE	5,260,900	99.9160	4,995,800	5,000,000	5,253,768	0	(4,822)	0	0	4.500	4.180	FA	93,750	225,000	04/30/2015	02/01/2045
375558-BF-9	GILEAD SCIENCES INC, MW@25			2	1FE	3,040,020	101.3940	3,041,820	3,000,000	3,036,811	0	(3,209)	0	0	3.650	3.480	MS	36,500	105,546	01/14/2016	03/01/2026
377316-AM-6	GLATFELTER (PH) CO,MW@50 CALLABLE			2	3FE	2,644,488	101.7500	2,640,413	2,595,000	2,619,594	0	(7,137)	0	0	5.375	4.810	AO	29,446	102,931	11/17/2016	10/15/2020
38141E-A6-6	GOLDMAN SACHS GROUP INC, SR NOTES				1FE	3,301,560	110.8940	3,326,820	3,000,000	3,124,115	0	(32,367)	0	0	6.000	4.680	JD	8,000	180,000	10/27/2010	06/15/2020
38141G-FM-1	GOLDMAN SACHS GROUP INC,SR UNSECURED				1FE	2,916,702	105.1920	2,840,184	2,700,000	2,738,832	0	(29,439)	0	0	6.150	4.940	AO	41,513	166,050	01/08/2010	04/01/2018
38141G-GS-7	GOLDMAN SACHSP INC., SR UNSECURED				1FE	1,997,300	112.4220	2,248,440	2,000,000	1,998,443	0	258	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	101.5840	3,047,520	3,000,000	2,981,063	0	1,733	0	0	4.250	4.330	AO	24,792	127,500	10/16/2015	10/21/2025
38143U-8H-7	GOLDMAN SACHS GROUP INC			2	1FE	1,995,380	100.2940	2,005,880	2,000,000	1,995,709	0	329	0	0	3.750	3.770	FA	26,250	37,500	02/22/2016	02/25/2026
38143Y-AC-7	GOLDMAN SACHS GROUP/LP, M/W SUBNOTE			1	2FE	1,994,120	119.1770	2,383,540	2,000,000	1,995,059	0	126	0	0	6.450	6.470	MN	21,500	129,000	04/10/2006	05/01/2036
38145G-AH-3	GOLDMAN SACHS GROUP INC, MW@20			2	1FE	2,992,230	97.6990	2,930,970	3,000,000	2,992,312	0	82	0	0	3.500	3.530	MN	13,125	0	11/10/2016	11/16/2026
38145X-AA-1	GOLDMAN SACHS GROUP INC				1FE	1,993,680	101.0750	2,021,500	2,000,000	1,997,268	0	1,260	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	101.3810	7,857,028	7,750,000	7,781,799	0	(19,891)	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	100.7340	4,029,360	4,000,000	3,995,261	0	1,605	0	0	2.550	2.590	AO	19,267	102,000	10/20/2014	10/23/2019
38148L-AA-4	GOLDMAN SACHS GROUP INC			2	1FE	3,992,480	100.1050	4,004,200	4,000,000	3,995,084	0	1,403	0	0	2.600	2.630	AO	19,644	104,000	01/20/2015	04/23/2020
38238Q-AM-8	B.F. GOODRICH CO. (THE), MTN, SRS. A				1FE	1,002,200	103.4890	1,034,890	1,000,000	1,000,225	0	(194)	0	0	6.800	6.770	FA	28,333	68,000	11/16/1998	02/01/2018
38869P-AL-8	GRAPHIC PACKAGING INTL, MW@50			2	3FE	1,516,078	102.5000	1,539,550	1,502,000	1,512,700	0	(1,617)	0	0	4.875	4.720	MN	9,356	73,223	10/24/2014	11/15/2022
391164-AF-7	GREAT PLAINS ENERGY INC,SR UNSECURED			2	2FE	2,045,820	108.4470	2,168,940	2,000,000	2,026,678	0	(4,359)	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	1,953,488	112.7500	2,202,559	1,953,488	1,953,488	0	0	0	0	5.810	5.810	JJ	56,749	113,498	09/02/2009	07/01/2021
39121J-AA-8	GREAT RIVER ENERGY, 144A IST MORTGAGE			1	1FE	544,657	101.5130	545,531	537,400	537,945	0	(2,142)	0	0	5.829	5.610	JJ	15,663	31,325	07/23/2009	07/01/2017
39121J-AH-3	GREAT RIVER ENERGY, 144A IST MTGE			1	1FE	1,770,000	104.3330	1,846,694	1,770,000	1,770,000	0	0	0	0	4.478	4.470	JJ	39,630	79,261	10/20/2010	07/01/2030
39807U-AA-4	GREYSTAR REAL ESTATE PAR, MW@50			2	4FE	2,371,284	108.2500	2,498,410	2,308,000	2,353,957	0	(9,793)	0	0	8.250	7.640	JD	15,868	190,410	05/22/2015	12/01/2022
398545-AA-1	GRINDING MED/MC GRINDING, MW@50			2	4FE	124,000	105.0600	130,274	124,000	124,000	0	0	0	0	7.375	7.370	JD	381	0	12/02/2016	12/15/2023
402479-CA-5	GULF POWER CO, M/W SR UNSECURED			1	1FE	1,499,760	106.2680	1,594,020	1,500,000	1,499,910	0	25	0	0	4.750	4.750	AO	15,042	71,250	04/06/2010	04/15/2020
402479-CC-1	GULF POWER COMPANY,M/W SR UNSECURED			1	1FE	1,996,260	101.3180	2,026,360	2,000,000	1,997,844	0	363	0	0	3.100	3.120	MN	7,922	62,000	05/15/2012	05/15/2022
402740-AD-6	GULFSTREAM NATURAL GAS, MW@40			2	2FE	4,754,211	103.6060	5,076,694	4,900,000	4,766,032	0	11,818	0	0	4.600	4.980	MS	66,368	219,765	01/05/2016	09/15/2025
404119-BT-5	HCA INC, MW@50			2	3FE	3,898,438	103.3750	3,957,195	3,828,000	3,894,630	0	(3,808)	0	0	5.250	5.000	JD	8,932	150,728	03/11/2016	06/15/2026
40414L-AF-6	HCP INC, SR UNSECURE			2	2FE	2,246,143	102.8100	2,313,225	2,250,000	2,248,752	0	565	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			2	2FE	1,977,760	98.7400	1,974,800	2,000,000	1,986,731	0	2,133	0	0	3.150	3.280	FA	26,250	63,000	07/18/2012	08/01/2022
40414L-AH-2	HCP INC, MW@25			2	2FE	2,006,200	100.1340	2,002,680	2,000,000	2,003,845	0	(1,279)	0	0	2.625	2.550	FA	21,875	52,500	02/11/2015	02/01/2020
406216-AZ-4	HALLIBURTON COMPANY, CALLABLE SR UNSEC			2	2FE	1,993,400	102.0750	2,041,500	2,000,000	1,996,518	0	649	0	0	3.250	3.280	MN	8,306	65,000	11/08/2011	11/15/2021
412690-AD-1	HARLAND CLARKE HOLDINGS			2	4FE	5,075,058	96.5000	4,882,900	5,060,000	5,057,890	0	(6,315)	0	0	6.875	6.830	MS	115,958	308,000	12/21/2016	03/01/2020
412822-AD-0	HARLEY-DAVIDSON INC, MW@20			2	1FE	3,952,526	100.1220	3,867,713	3,863,000	3,947,049	0	(5,871)	0	0	3.500	3.190	JJ	57,462	102,603	04/18/2016	07/28/2025
41283L-AB-1	HARLEY-DAVIDSON FINL SER,144A CO GUA			1	1FE	2,764,183	100.2340	2,756,435	2,750,000	2,750,635	0	(3,055)	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			1	1FE	4,956,519	100.6140	4,980,393	4,950,000	4,953,848	0	(1,364)	0	0	2.400	2.370	MS	34,980	118,800	11/13/2014	09/15/2019
41283L-AF-2	HARLEY-DAVIDSON FINL SER, MW@10			2	1FE	1,995,380	98.9180	1,978,360	2,000,000	1,997,029	0	901	0	0	2.150	2.190	FA	14,931	43,000	02/23/2015	02/26/2020
41283L-AK-1	HARLEY-DAVIDSON FINL SER, MW@20			2	1FE	1,997,760	100.4240	2,008,480	2,000,000	1,998,179	0	419	0	0	2.850	2.870	JJ	26,283	29,608	01/05/2016	01/15/2021
413875-AE-5	HARRIS CORP., DEB.				2FE	1,351,216	116.0960	1,857,536	1,600,000	1,451,638	0	10,567	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			1	2FE	2,636,868	105.4510	2,741,726	2,600,000	2,616,604	0	(3,781)	0	0	4.400	4.220	JD	5,084	114,400	01/06/2011	12/15/2020
418056-AP-2	HASBRO, INC. M/W SR UNSECURED			1	2FE	6,529,964	103.3140	6,059,366	5,865,000	5,964,675	0	(137,570)	0	0	6.300	3.810	MS	108,796	369,495	01/14/2014	09/15/2017
418056-AT-4	HASBRO INC,MW@15			2	2FE	7,258,749	101.0240	7,254,533	7,181,000	7,232,438	0	(11,293)	0	0	3.150	2.960	MN	28,904	226,202	08/18/2014	05/15/2021
42217K-AY-2	HEALTH CARE REIT INC, SR UNSECURED			2	2FE	1,993,880	103.8220	2,076,440	2,000,000	1,997,835	0	900	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	123.3510	6,167,550	5,000,000	5,295,790	0	(60,216)	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	131.9390	2,993,696	2,269,000	2,537,117	0	(17,970)	0	0	7.200	5.690	FA	61,717	163,368	11/14/2005	08/15/2027
427866-AU-2	HERSHEY COMPANY, MW@15			2	1FE	1,994,060	100.8880	2,017,760	2,000,000	1,994,761	0	518	0	0	3.200	3.230	FA	23,111	64,000	08/18/2015	08/21/2025
428040-CS-6	HERTZ CORP, MW@50			2	4FE	2,542,936	87.3750	2,241,169	2,565,000	2,542,759	0	(178)	0	0	5.500	5.600	AO	38,796	0	11/29/2016	10/15/2024
43129T-AC-6	HILAND PART LP/CORP,MW@50 CALLABLE			2	2FE	1,510,000	104.4590	1,566,885	1,500,000	1,505,992	0	(1,590)	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			2	3FE	2,738,518	99.2500	2,716,473	2,737,000	2,738,089	0	(172)	0	0	5.000	4.990	JD	11,404	136,850	07/01/2014	12/01/2024
43283Q-AA-8	HILTON GRAND VACA LLC/IN, MW@50			2	3FE	3,318,393	103.8750	3,405,023	3,278,000	3,318,005	0	(387)	0	0	6.125	5.900	JD	17,847	0	12/01/2016	12/01/2024
435765-AG-7	HOLLY ENERGY PARTNERS LP, MW@50			2	4FE	3,055,613	104.2500	3,117,075	2,990,000	3,051,971	0	(3,642)	0	0	6.000	5.560	FA	80,730	0	11/16/2016	08/01/2024
436106-AA-6	HOLLYFRONTIER CORP			2	2FE	2,030,540	102.1910	2,043,820	2,000,000	2,028,992	0	(1,548)	0	0	5.875	5.660	AO	29,375	61,688	04/14/2016	04/01/2026
437076-AS-1	THE HOME DEPOT, INC, M/W SR NOTE			1	1FE	1,626,900	126.3360	2,084,544	1,650,000	1,630,729	0	492	0	0	5.875	5.970	JD	4,039	96,938	12/14/2006	12/16/2036
437076-AZ-5	HOME DEPOT, INC SR UNSECURED,CALLABLE			2	1FE	998,440	100.0210	1,000,210	1,000,000	998,974	0	149	0	0	2.700	2.710	AO	6,750	27,000	04/02/2013	04/01/2023
437076-BF-8	HOME DEPOT INC, MW@15			2	1FE	4,927,050	106.5700	5,328,500	5,000,000	4,929,234	0	1,230	0	0	4.400	4.480	MS	64,778	220,000	06/10/2015	03/15/2045

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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
437076-BH-4	HOME DEPOT INC, MW@25			2	1FE	5,020,050	104.9860	5,249,300	5,000,000	5,019,277	0	(367)	0	0	4.250	4.220	AO	53,125	212,500	05/29/2015	04/01/2046
437076-BM-3	HOME DEPOT INC, MW@20			2	1FE	2,980,680	99.8080	2,994,240	3,000,000	2,982,251	0	1,571	0	0	3.000	3.070	AO	22,500	57,250	02/03/2016	04/01/2026
438516-BL-9	HONEYWELL INTERNATIONAL, MW@15			2	1FE	6,974,800	94.6540	6,625,780	7,000,000	6,975,179	0	379	0	0	2.500	2.540	MN	29,653	0	10/24/2016	11/01/2026
440327-AK-0	HORACE MANN EDUCATORS CO, MW@35			2	2FE	4,015,880	99.7510	3,990,040	4,000,000	4,014,440	0	(1,314)	0	0	4.500	4.440	JD	15,000	184,000	11/19/2015	12/01/2025
443510-AE-2	HUBBELL, INC CALL @MW +30BP			1	1FE	2,318,908	105.8200	2,428,569	2,295,000	2,300,978	0	(4,084)	0	0	5.950	5.720	JD	11,379	136,553	05/11/2011	06/01/2018
443510-AF-9	HUBBELL, INC., M/W SR UNSECURED			1	1FE	6,700,592	102.6070	6,708,446	6,538,000	6,642,701	0	(16,389)	0	0	3.625	3.300	MN	30,284	237,003	01/08/2013	11/15/2022
443510-AG-7	HUBBELL INC, MW@30			2	1FE	1,988,400	99.3420	1,986,840	2,000,000	1,989,216	0	816	0	0	3.350	3.410	MS	22,333	33,500	03/04/2016	03/01/2026
444454-AC-6	HUGHES SATELLITE SYSTEMS, MW@50			1	3FE	4,000,000	98.0000	3,920,000	4,000,000	4,000,000	0	0	0	0	5.250	5.250	FA	89,833	0	07/20/2016	08/01/2026
445658-CD-7	JB HUNT TRANSPRT SVCS, MW@20			2	2FE	3,255,264	101.4390	3,220,688	3,175,000	3,237,854	0	(7,829)	0	0	3.850	3.520	MS	35,992	122,238	09/17/2014	03/15/2024
448579-AE-2	HYATT HOTELS CORP, M/W SR UNSECURED			2	2FE	7,255,217	98.6220	7,125,440	7,225,000	7,248,282	0	(3,273)	0	0	3.375	3.310	JJ	112,439	243,844	02/13/2015	07/15/2023
448579-AF-9	HYATT HOTELS CORP, MW@50			2	2FE	2,997,600	105.3090	3,159,270	3,000,000	2,997,721	0	121	0	0	4.850	4.860	MS	42,842	75,983	02/29/2016	03/15/2026
44891A-AH-0	HYUNDAI CAPITAL AMERICA, MW@20			1	2FE	2,936,490	97.7160	2,931,480	3,000,000	2,936,935	0	445	0	0	2.450	2.950	JD	3,267	0	12/14/2016	06/15/2021
450636-AC-9	ITR CONCESSION CO LLC, MW@50			2	2FE	5,000,000	99.6890	4,984,450	5,000,000	5,000,000	0	0	0	0	5.183	5.180	JJ	119,497	253,391	07/16/2015	07/15/2035
45138L-AT-0	IDAHO POWER CO, M/W 1ST MTGE			1	1FE	4,168,771	125.9290	5,005,678	3,975,000	4,145,351	0	(4,263)	0	0	6.250	5.880	AO	52,448	248,438	01/25/2011	10/15/2037
45138L-AY-9	IDAHO POWER CORP, M/W FIRST MTGE			1	1FE	1,497,450	107.9100	1,618,650	1,500,000	1,497,703	0	51	0	0	4.850	4.860	FA	27,483	72,750	08/25/2010	08/15/2040
45138L-AZ-6	IDAHO POWER CORP, CALLABLE 1ST MTGE			2	1FE	998,290	100.4390	1,004,390	1,000,000	999,033	0	168	0	0	2.950	2.970	AO	7,375	29,500	04/10/2012	04/01/2022
45167R-AE-4	IDEX CORP., M/W SR UNSECURED			1	2FE	4,947,030	103.5770	5,178,850	5,000,000	4,975,509	0	5,500	0	0	4.500	4.630	JD	10,000	225,000	03/25/2011	12/15/2020
45167R-AF-1	IDEX CORP, MW@35 CALLABLE			2	2FE	4,791,457	102.5300	4,589,243	4,476,000	4,659,384	0	(35,496)	0	0	4.200	3.250	JD	8,355	187,992	02/21/2013	12/15/2021
452308-AP-4	ILLINOIS TOOL WORKS INC,MW@20			2	1FE	2,058,680	104.3670	2,087,340	2,000,000	2,038,061	0	(7,877)	0	0	3.375	2.910	MS	19,875	67,500	04/21/2014	09/15/2021
452308-AR-0	ILLINOIS TOOL WORKS INC, MW@15			2	1FE	8,338,290	99.9320	7,994,560	8,000,000	8,325,581	0	(7,788)	0	0	3.900	3.650	MS	104,000	312,000	04/20/2015	09/01/2042
452308-AT-6	ILLINOIS TOOL WORKS INC, MW@15			2	1FE	3,657,080	103.8510	3,665,940	3,530,000	3,630,004	0	(12,793)	0	0	3.500	3.040	MS	41,183	123,550	10/29/2014	03/01/2024
452308-AX-7	ILLINOIS TOOL WORKS INC, MW@15			2	1FE	2,990,550	95.5920	2,867,760	3,000,000	2,990,678	0	128	0	0	2.650	2.680	MN	11,925	0	10/31/2016	11/15/2026
455434-BP-4	INDIANAPOLIS PWR & LIGHT,144A M/W 1ST MT			2	2FE	999,090	103.5940	1,035,940	1,000,000	999,146	0	17	0	0	4.875	4.880	MN	8,125	48,750	11/15/2011	11/01/2041
458140-AL-4	INTEL CORPORATION,MW@12.5 SR			1	1FE	5,988,700	100.1500	6,009,000	6,000,000	5,997,412	0	2,671	0	0	1.350	1.390	JD	3,600	81,000	01/10/2014	12/15/2017
458140-AN-0	INTEL CORP, MW@20			1	1FE	3,913,270	103.0960	3,647,536	3,538,000	3,906,383	0	(6,887)	0	0	4.000	3.160	JD	6,290	70,760	08/19/2016	12/15/2032
458140-AS-9	INTEL CORP, MW@25			2	1FE	2,998,680	105.4760	3,164,280	3,000,000	2,998,838	0	112	0	0	3.700	3.700	JJ	46,867	111,000	07/22/2015	07/29/2025
45866F-AD-6	INTERCONTINENTALEXCHANGE, MW@25			2	1FE	8,778,803	102.2310	8,393,165	8,210,000	8,770,228	0	(8,575)	0	0	3.750	2.850	JD	25,656	153,938	11/04/2016	12/01/2025
459200-AG-6	IBM CORP, DEB.				1FE	7,444,525	117.7010	7,456,358	6,335,000	6,625,723	0	(90,656)	0	0	8.375	6.560	MN	88,426	530,556	12/03/2008	11/01/2019
459200-AM-3	IBM, M/W, DEB			1	1FE	7,251,920	128.6550	9,005,850	7,000,000	7,138,018	0	(11,562)	0	0	7.000	6.680	AO	83,028	490,000	09/26/2002	10/30/2025
459200-GJ-4	IBM CORP, MAKE WHOLE SR NOTE			1	1FE	18,822,075	102.9970	17,701,064	17,186,000	17,405,987	0	(306,151)	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			1	1FE	2,248,019	110.4040	2,092,156	1,895,000	1,973,778	0	(41,045)	0	0	7.625	5.160	AO	30,504	144,494	01/26/2009	10/15/2018
459200-HA-2	IBM CORP., MAKE WHOLE NOTE			1	1FE	990,650	102.0320	1,020,320	1,000,000	995,133	0	922	0	0	2.900	3.000	MN	4,833	29,000	10/28/2011	11/01/2021
459200-HC-8	IBM CORP,MAKE WHOLE SR UNSECURED			1	1FE	995,570	100.0230	1,000,230	1,000,000	999,911	0	909	0	0	1.250	1.340	FA	5,035	12,500	02/01/2012	02/06/2017
459200-HE-4	IBM CORP, M/W SR UNSECURED			1	1FE	3,994,000	100.2300	4,009,200	4,000,000	3,997,883	0	866	0	0	1.875	1.890	MN	10,417	75,000	05/08/2012	05/15/2019
459200-HG-9	IBM CORP,M/W SR UNSECURED			1	1FE	1,967,960	95.9410	1,918,820	2,000,000	1,981,314	0	3,128	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	102.7190	3,081,570	3,000,000	3,045,567	0	(6,146)	0	0	3.375	3.110	FA	42,188	101,250	08/12/2014	08/01/2023
459506-AC-5	INT'L FLAVOR & FRAGRANCES SR UNSECURED			2	2FE	3,013,580	99.4500	2,983,500	3,000,000	3,008,943	0	(1,311)	0	0	3.200	3.140	MN	16,000	96,000	04/02/2013	05/01/2023
459745-GF-6	INTL LEASE FINANCE CORP, SR UNSECURED				2FE	3,031,600	116.5000	3,495,000	3,000,000	3,015,501	0	(3,228)	0	0	8.250	8.090	JD	11,000	247,500	12/07/2010	12/15/2020
459745-GK-5	INTERNATIONAL LEASE CORP, SR UNSECURED				2FE	770,000	120.1250	924,963	770,000	770,000	0	0	0	0	8.625	8.620	JJ	30,624	66,413	12/19/2011	01/15/2022
460146-CG-6	INTL PAPER CO., CALLABLE SR UNSECURED			2	2FE	9,816,655	108.1720	9,800,383	9,060,000	9,584,204	0	(97,623)	0	0	4.750	3.440	FA	162,577	430,350	11/19/2014	02/15/2022
46113V-AD-0	INTERVAL ACQUISITION COR, MW@50			2	3FE	3,358,565	102.0000	3,384,360	3,318,000	3,354,330	0	(4,189)	0	0	5.625	5.330	AO	39,401	158,512	07/12/2016	04/15/2023
465685-AK-1	ITC HOLDINGS CORP, MW@30			2	2FE	1,997,300	97.1450	1,942,900	2,000,000	1,997,406	0	106	0	0	3.250	3.260	JD	181	31,597	06/29/2016	06/30/2026
46623E-JY-6	JPMORGAN CHASE & CO				1FE	2,998,500	100.0170	3,000,510	3,000,000	2,999,938	0	508	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	104.3130	1,043,130	1,000,000	1,005,568	0	(5,076)	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	106.2210	3,186,630	3,000,000	3,051,081	0	(13,143)	0	0	4.400	3.880	JJ	58,300	132,000	10/12/2010	07/22/2020
46625H-JC-5	JPMORGAN CHASE & CO, SR UNSECURED				1FE	995,200	106.9800	1,069,800	1,000,000	997,515	0	475	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	107.8430	3,235,290	3,000,000	2,991,010	0	1,545	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	101.1290	1,011,290	1,000,000	996,274	0	582	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	101.1130	1,011,130	1,000,000	999,948	0	8	0	0	3.200	3.200	JJ	13,867	32,000	01/17/2013	01/25/2023
46625H-JJ-0	JP MORGAN CHASE & CO.SUBORDINATED				2FE	7,919,640	99.6420	7,971,360	8,000,000	7,945,761	0	7,519	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	101.7190	3,051,570	3,000,000	2,988,668	0	1,317	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	102.0660	4,082,640	4,000,000	3,998,232	0	140	0	0	4.125	4.130	JD	7,333	165,000	12/04/2014	12/15/2026
46625H-NJ-5	JPMORGAN CHASE & CO				2FE	1,993,100	102.7430	2,054,860	2,000,000	1,993,687	0	461	0	0	4.250	4.280	AO	21,250	86,417	09/23/2015	10/01/2027
46625H-RX-0	JPMORGAN CHASE & CO			2	2FE	998,270	97.0190	970,190	1,000,000	998,289	0	19	0	0	3.625	3.640	JD	4,531	0	11/10/2016	12/01/2027
466313-AD-5	JABIL CIRCUIT INC. M/W SR UNSECURED			1	2FE	1,140,125	107.1070	1,071,070	1,000,000	1,027,632	0	(21,542)	0	0	8.250	5.830	MS	24,292	82,500	01/03/2011	03/15/2018
466313-AF-0	JABIL CIRCUIT INC., M/W SR NOTE			1	2FE	675,000	106.5000	718,875	675,000	675,000	0	0	0	0	5.625	5.620	JD	1,688	37,969	11/02/2010	12/15/2020
46849L-SN-2	JACKSON NATL LIFE GLOBAL				1FE	5,865,130	100.3340	5,749,138	5,730,000	5,860,425	0	(4,705)	0	0	2.600	1.990	JD	9,104	74,490	11/07/2016	12/09/2020

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
472319-AH-5	JEFFERIES GROUP INC,M/W SR UNSECURED			1	2FE	4,846,840	113.7630	5,119,335	4,500,000	4,669,661	0	(33,884)	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			1	2FE	3,990,900	103.3650	4,134,600	4,000,000	3,998,081	0	1,412	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			2	4FE	1,528,575	100.0000	1,505,000	1,505,000	1,515,008	0	(3,983)	0	0	7.375	7.040	AO	27,748	110,994	04/09/2013	04/01/2020
47232M-AB-8	JEFFERIES FIN LLC / JFIN,M@50 CALLABLE			2	4FE	1,416,938	96.5000	1,365,475	1,415,000	1,416,289	0	(339)	0	0	6.875	6.840	AO	20,537	97,281	08/14/2014	04/15/2022
476556-CW-3	JERSEY CENTRAL , M/W SR NOTE				2FE	3,781,775	101.5660	3,554,810	3,500,000	3,536,094	0	(85,423)	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			1	2FE	3,056,050	109.5310	3,285,930	3,000,000	3,015,086	0	(6,504)	0	0	7.350	7.080	FA	91,875	220,500	01/23/2009	02/01/2019
478111-AB-3	JOHNS HOPKINS HEALTH SYS, MW@20			1	1FE	1,006,780	96.5910	965,910	1,000,000	1,005,473	0	(778)	0	0	2.767	2.670	MN	3,536	27,670	04/10/2015	05/15/2023
478111-AC-1	JOHNS HOPKINS HEALTH SYS, MW@20			1	1FE	9,045,400	94.8270	8,534,430	9,000,000	9,045,279	0	(121)	0	0	3.837	3.800	MN	48,922	0	11/09/2016	05/15/2046
478160-AF-1	JOHNSON & JOHNSON, DEBENTURE				1FE	12,701,573	126.0260	14,148,939	11,227,000	11,928,566	0	(82,056)	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	137.3460	9,154,111	6,665,000	7,017,708	0	(18,558)	0	0	6.950	6.310	MS	154,406	463,218	08/18/2005	09/01/2029
478160-AQ-7	JOHNSON & JOHNSON, M/W UNSECURED			1	1FE	13,121,412	102.7560	12,048,141	11,725,000	11,855,930	0	(205,107)	0	0	5.550	3.690	FA	245,834	650,738	06/27/2011	08/15/2017
478160-AU-8	JOHNSON & JOHNSON, M/W SR NOTE			1	1FE	1,995,880	105.7220	2,114,440	2,000,000	1,999,242	0	462	0	0	5.150	5.170	JJ	47,494	103,000	06/18/2008	07/15/2018
478160-AV-6	JOHNSON & JOHNSON, MW@10			1	1FE	3,371,551	111.7480	3,368,085	3,014,000	3,363,531	0	(8,020)	0	0	4.500	3.750	MS	45,210	135,630	02/05/2016	09/01/2040
478160-AW-4	JOHNSON & JOHNSON, M/W SR UNSEC			1	1FE	982,890	103.2850	1,032,850	1,000,000	993,126	0	1,742	0	0	2.950	3.150	MS	9,833	29,500	08/12/2010	09/01/2020
478165-AH-6	JOHNSON (S.C.) & SON INC, MW@30			2	1FE	2,106,740	107.5810	2,151,620	2,000,000	2,105,123	0	(1,610)	0	0	4.750	4.420	AO	20,056	94,736	12/23/2015	10/15/2046
480200-AA-5	JONES LANG LASALLE INC,MW, SR UNSECURED			2	2FE	3,534,980	103.1090	3,608,815	3,500,000	3,521,877	0	(3,377)	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			1	3FE	2,048,020	108.6830	2,173,660	2,000,000	2,025,910	0	(4,782)	0	0	5.125	4.800	AO	21,639	102,500	12/02/2011	10/15/2021
48250N-AA-3	KFC HLD/PIZZA HUT/TACO, MW@50			2	4FE	2,061,883	102.1250	2,079,265	2,036,000	2,059,942	0	(1,940)	0	0	5.000	4.740	JD	8,483	46,658	07/11/2016	06/01/2024
483007-AH-3	KAISER ALUMINUM CORP, MW@50			2	3FE	2,556,025	103.5000	2,589,570	2,502,000	2,551,462	0	(4,563)	0	0	5.875	5.440	MN	18,782	74,721	06/10/2016	05/15/2024
48305Q-AA-1	KAISER FOUNDATION HOSPITAL,M/W SR UNSEC			1	1FE	1,983,880	103.1950	2,063,900	2,000,000	1,990,796	0	1,567	0	0	3.500	3.590	AO	17,500	70,000	04/03/2012	04/01/2022
485134-BJ-8	KANSAS CITY POWER & LIGH,M/W SR UNSECURE			1	2FE	3,134,310	101.8370	3,055,110	3,000,000	3,009,834	0	(20,833)	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			1	1FE	998,920	110.6610	1,106,610	1,000,000	999,695	0	121	0	0	7.150	7.160	AO	17,875	71,500	03/19/2009	04/01/2019
485170-BA-1	KANSAS CITY SOUTHERN, MW@25			2	2FE	1,995,200	95.2410	1,904,820	2,000,000	1,995,477	0	277	0	0	3.125	3.150	JD	5,208	33,854	05/11/2016	06/01/2026
485260-BM-4	KANSAS GAS & ELECTRIC CO, MW@15			2	1FE	2,295,479	102.0560	2,102,354	2,060,000	2,294,567	0	(911)	0	0	4.300	3.630	JJ	40,845	0	10/18/2016	07/15/2044
487836-BD-9	KELLOG CO., M/W SR UNSECURED			1	2FE	2,958,330	105.3040	3,159,120	3,000,000	2,981,441	0	4,231	0	0	4.000	4.170	JD	5,333	120,000	12/10/2010	12/15/2020
487836-BE-7	KELLOG CO., M/W SR UNSECURED			1	2FE	997,510	102.1140	1,021,140	1,000,000	999,461	0	374	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			1	2FE	3,924,921	100.2350	3,909,165	3,900,000	3,902,881	0	(7,551)	0	0	1.750	1.550	MN	8,342	68,250	01/08/2014	05/17/2017
487836-BS-6	KELLOGG CO, MW@20			1	2FE	4,995,500	96.7390	4,836,950	5,000,000	4,995,584	0	84	0	0	2.650	2.660	JD	16,931	0	11/07/2016	12/01/2023
489170-AC-4	KENNAMETAL INC, M/W SR UNSECURED			1	2FE	5,202,250	98.2700	4,913,500	5,000,000	5,117,326	0	(20,745)	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			2	2FE	17,632,248	99.4510	17,753,993	17,852,000	17,746,401	0	35,057	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			2	4FE	3,004,588	101.8750	3,062,363	3,006,000	3,003,543	0	(120)	0	0	5.875	5.870	AO	44,151	176,603	10/21/2015	04/01/2024
491674-BE-6	KENTUCKY UTILITIES, MW +15BP			1	1FE	2,919,369	103.2850	2,943,623	2,850,000	2,890,658	0	(10,721)	0	0	3.250	2.820	MN	15,438	92,625	02/20/2014	11/01/2020
491674-BK-2	KENTUCKY UTILITIES CO, MW@20			2	1FE	2,998,710	101.6970	3,050,910	3,000,000	2,998,856	0	114	0	0	3.300	3.300	AO	24,750	99,825	09/21/2015	10/01/2025
49306C-AF-8	KEY CORP., SUBNOTE				2FE	1,142,200	103.1520	2,063,040	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	101.0370	2,020,740	2,000,000	2,008,677	0	(1,458)	0	0	3.180	3.090	MN	6,890	63,600	05/19/2015	05/22/2022
49326E-EE-9	KEYCORP, CALLABLE			2	2FE	3,903,205	100.5960	3,923,244	3,900,000	3,901,254	0	(653)	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	100.0580	2,001,160	2,000,000	1,999,570	0	390	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	101.0420	2,020,840	2,000,000	1,999,484	0	166	0	0	2.500	2.500	JD	2,222	50,000	11/17/2014	12/15/2019
49327M-2G-8	KEY BANK NA				1FE	1,996,920	99.5800	1,991,600	2,000,000	1,998,038	0	583	0	0	2.250	2.280	MS	13,125	45,000	02/09/2015	03/16/2020
49327M-2K-9	KEY BANK NA				1FE	2,992,890	99.8410	2,995,230	3,000,000	2,993,866	0	622	0	0	3.300	3.320	JD	8,250	99,000	05/27/2015	06/01/2025
49327M-2Q-6	KEY BANK NA				1FE	997,710	99.3620	993,620	1,000,000	997,757	0	47	0	0	2.500	2.540	MN	2,708	0	11/17/2016	11/22/2021
49427R-AL-6	KILROY REALTY LP, MW@35			2	2FE	1,988,880	102.6480	2,052,960	2,000,000	1,990,090	0	928	0	0	4.375	4.440	AO	21,875	91,146	09/09/2015	10/01/2025
494368-AS-2	KIMBERLY-CLARK CORPORATION, M/W, DEB			1	1FE	988,360	125.1690	1,251,690	1,000,000	992,762	0	440	0	0	6.375	6.460	JJ	63,750	63,750	05/21/2002	01/01/2028
494368-AT-0	KIMBERLY-CLARK CORP., M/W DEB			1	1FE	14,520,925	107.1470	14,223,764	13,275,000	13,463,158	0	(114,755)	0	0	6.250	5.260	JJ	382,578	829,688	03/27/2008	07/15/2018
494368-BB-8	KIMBERLY-CLARK, M/W SR NOTE			1	1FE	6,073,260	102.8850	5,658,675	5,500,000	5,553,767	0	(89,572)	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	110.6770	3,320,310	3,000,000	3,011,429	0	(5,637)	0	0	7.500	7.270	MN	37,500	225,000	10/30/2008	11/01/2018
494368-BE-2	KIMBERLY - CLARK, M/W SR UNSECURED			1	1FE	1,964,001	104.8760	2,045,082	1,950,000	1,955,594	0	(1,440)	0	0	3.625	3.530	FA	29,453	70,688	07/28/2010	08/01/2020
494368-BG-7	KIMBERLY CLARK CORP,M/W SR UNSECURED			1	1FE	3,935,320	119.6200	4,784,800	4,000,000	3,941,595	0	1,153	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			2	2FE	1,985,340	99.0050	1,980,100	2,000,000	1,990,093	0	1,370	0	0	3.125	3.210	JD	5,208	62,500	05/14/2013	06/01/2023
494550-BJ-4	KINDER MORGAN ENER PART,M/W SR UNSECURED			1	2FE	999,140	102.6110	1,026,110	1,000,000	999,542	0	78	0	0	4.150	4.160	MS	13,833	41,500	08/03/2011	03/01/2022
494550-BM-7	KINDER MORGAN ENER PART,M/W SR UNSECURED			2	2FE	5,605,150	99.1960	5,455,780	5,500,000	5,566,583	0	(10,229)	0	0	3.450	3.210	FA	71,683	189,750	01/07/2013	02/15/2023
494550-BQ-8	KINDER MORGAN ENER, M/W SR UNSECURED			2	2FE	10,012,503	98.6300	9,764,370	9,900,000	9,975,388	0	(10,378)	0	0	3.500	3.360	MS	115,500	346,500	05/16/2013	09/01/2023
494550-BR-6	KINDER MORGAN ENER PART,MW@20 BULLET			1	2FE	3,896,139	100.5260	3,920,514	3,900,000	3,898,425	0	726	0	0	2.650	2.670	FA	43,063	103,350	11/12/2013	02/01/2019
494550-BS-4	KINDER MORGAN ENER PART,MW@25			2	2FE	3,858,406	101.3650	3,851,870	3,800,000	3,845,050	0	(5,616)	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			2	2FE	997,970	101.4360	1,014,360	1,000,000	998,783	0	393	0	0	3.050	3.090	JD	2,542	30,500	11/24/2014	12/01/2019
500255-AR-5	KOHLS CORP. SR UNSECUR			2	2FE	1,491,765	104.8710	1,573,065	1,500,000	1,495,634	0	802	0	0	4.000	4.060	MN	10,000	60,000	10/12/2011	11/01/2021
500255-AS-3	KOHLS CORPORATION, M/W SR UNSCURED			2	2FE	999,940	98.8570	988,570	1,000,000	999,945	0	5	0	0	3.250	3.250	FA	13,542	32,500	09/18/2012	02/01/2023

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 (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
50075N-AS-3	KRAFT FOODS, INC, SR UNSECURED				2FE	2,642,150	103.0740	2,576,850	2,500,000	2,512,954	0	(20,313)	0	0	6.500	5.620	FA	63,194	162,500	05/20/2009	08/11/2017
50077L-AK-2	KRAFT HEINZ, MW@25			2	2FE	3,053,040	101.3040	3,039,120	3,000,000	3,048,506	0	(4,534)	0	0	3.950	3.720	JJ	54,642	59,250	01/21/2016	07/15/2025
501044-CQ-2	KROGER CO/THE, CALLABLE SR NOTES			2	2FE	3,974,200	101.9360	4,077,440	4,000,000	3,985,251	0	2,500	0	0	3.400	3.470	AO	28,711	136,000	04/10/2012	04/15/2022
501044-CX-7	KROGER CO/THE, MW@16			2	2FE	2,022,360	102.7530	2,055,060	2,000,000	2,014,744	0	(3,444)	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			2	2FE	2,002,680	100.6210	2,012,420	2,000,000	2,001,900	0	(366)	0	0	2.950	2.920	MN	9,833	59,000	10/21/2014	11/01/2021
501889-AB-5	LKQ CORP,MW			2	3FE	2,332,088	99.5000	2,472,575	2,485,000	2,337,914	0	5,827	0	0	4.750	5.520	MN	15,083	118,038	02/11/2016	05/15/2023
50188F-AE-5	PPL ENERGY SUPPLY LLC, MW SR. UNSECURED			2	2FE	1,497,585	106.4260	1,596,390	1,500,000	1,498,721	0	237	0	0	4.375	4.390	AO	16,406	65,625	09/26/2011	10/01/2021
502413-BE-6	L-3 COMMUNICATIONS CORP, MW@25			1	2FE	994,890	99.4010	994,010	1,000,000	994,922	0	32	0	0	3.850	3.910	JD	2,781	0	11/29/2016	12/15/2026
50540R-AJ-1	LABORATORY CORP OF AMER HLDGS, SR UNSEC			2	2FE	3,821,650	107.2070	3,752,245	3,500,000	3,670,267	0	(43,634)	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			1	2FE	5,491,405	100.4660	5,525,630	5,500,000	5,498,424	0	2,398	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			1	1FE	3,206,580	117.5340	3,526,020	3,000,000	3,175,214	0	(5,944)	0	0	6.000	5.470	MN	30,000	180,000	12/06/2010	05/01/2034
505588-BF-9	LACLEDE GAS COMPANY CORPORATE			1	1FE	499,260	120.0670	600,335	500,000	499,381	0	16	0	0	6.150	6.160	JD	2,563	30,750	06/06/2006	06/01/2036
511546-AB-9	LAKEHEAD PIPE LINE CO. LP M/W, SR. NOTE			1	2FE	2,842,350	117.7570	3,532,715	3,000,000	2,895,059	0	5,388	0	0	7.125	7.580	AO	53,438	213,750	01/10/2001	10/01/2028
514665-AA-6	LAND O'LAKES CAP TRST 1,M/W 144A			1	3FE	3,143,013	108.0000	3,337,200	3,090,000	3,139,573	0	(1,527)	0	0	7.450	7.230	MS	67,783	216,609	08/24/2016	03/15/2028
514666-AJ-5	LAND O'LAKES INC, MW SR UNSECURED			2	2FE	1,184,625	109.0000	1,275,300	1,170,000	1,179,456	0	(1,366)	0	0	6.000	5.830	MN	8,970	70,200	11/07/2012	11/15/2022
516806-AB-2	LAREDO PETROLEUM INC, MW@50			2	4FE	896,390	103.6250	1,164,745	1,124,000	917,851	0	21,461	0	0	7.375	12.140	MN	13,816	82,895	03/09/2016	05/01/2022
524901-AT-2	LEGG MASON INC, MW@25			1	2FE	4,074,700	100.3590	4,014,360	4,000,000	4,059,692	0	(6,753)	0	0	3.950	3.720	JJ	72,856	158,000	09/25/2014	07/15/2024
53079E-AV-6	LIBERTY MUTUAL GROUP,144A M/W CO GUARNT			1	2FE	978,790	108.7970	1,087,970	1,000,000	989,292	0	2,102	0	0	5.000	5.270	JD	4,167	50,000	05/18/2011	06/01/2021
53079E-AW-4	LIBERTY MUTUAL GROUP INC, M/W 144A SR UN			1	2FE	996,890	109.1110	1,091,110	1,000,000	998,149	0	296	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			2	2FE	1,084,720	106.3700	1,063,700	1,000,000	1,040,741	0	(10,749)	0	0	4.750	3.500	AO	11,875	47,500	08/28/2012	10/01/2020
53117C-AP-7	LIBERTY PROPERTY LP, MW@30 SR UNSEC			2	2FE	2,004,750	99.4330	1,988,660	2,000,000	2,003,067	0	(438)	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	129.7330	10,418,857	8,031,000	8,775,816	0	(67,386)	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			1	1FE	2,849,159	100.8130	2,757,236	2,735,000	2,738,429	0	(16,343)	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			2	1FE	998,070	97.4800	974,800	1,000,000	998,355	0	171	0	0	2.750	2.770	JD	2,292	27,500	02/24/2015	06/01/2025
532457-BJ-6	ELI LILLY & CO, MW@20			2	1FE	4,498,650	94.8620	4,743,100	5,000,000	4,512,045	0	8,780	0	0	3.700	4.300	MS	61,667	185,000	06/22/2015	03/01/2045
532716-AU-1	LIMITED BRANDS INC, M/W SR NOTE			1	3FE	6,255,000	106.7500	6,378,313	5,975,000	6,249,542	0	(5,458)	0	0	5.625	4.600	FA	126,969	82,969	11/16/2016	02/15/2022
539830-AT-6	LOCKHEED MARTIN CORP., M/W SR UNSECURED			1	2FE	4,221,380	106.5040	4,260,160	4,000,000	4,106,226	0	(35,171)	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			2	2FE	5,059,200	94.7020	4,735,100	5,000,000	5,057,501	0	(1,172)	0	0	3.800	3.730	MS	63,333	190,000	04/20/2015	03/01/2045
539830-BH-1	LOCKHEED MARTIN CORP, MW@20			2	2FE	3,977,520	102.1710	4,086,840	4,000,000	3,979,803	0	2,051	0	0	3.550	3.610	JJ	65,478	91,511	11/16/2015	01/15/2026
546676-AU-1	LOUISVILLE GAS AND ELEC, CALLABLE			2	1FE	989,120	113.2780	1,132,780	1,000,000	990,216	0	204	0	0	5.125	5.190	MN	6,549	51,250	11/08/2010	11/15/2040
546676-AW-7	LOUISVILLE GAS & ELEC, MW@20			2	1FE	2,998,710	100.9350	3,028,050	3,000,000	2,998,856	0	114	0	0	3.300	3.300	AO	24,750	99,825	09/21/2015	10/01/2025
548661-AH-0	LOWE'S COMPANIES, INC., DEB.				1FE	6,272,860	130.7020	7,842,120	6,000,000	6,159,352	0	(11,104)	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	129.1740	2,712,654	2,100,000	2,110,567	0	(1,380)	0	0	6.500	6.350	MS	40,192	136,500	12/27/2005	03/15/2029
548661-CV-7	LOWE'S COMPANIES, INC., M/W SR UNSECURED			2	1FE	499,635	106.1670	530,835	500,000	499,803	0	36	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			2	1FE	1,998,280	100.1030	2,002,060	2,000,000	1,999,896	0	356	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			2	1FE	1,982,660	100.5100	2,010,200	2,000,000	1,986,186	0	1,556	0	0	3.125	3.220	MS	18,403	62,500	09/03/2014	09/15/2024
548661-DH-7	LOWES COS INC, MW@20			2	1FE	497,105	101.7140	508,570	500,000	497,426	0	250	0	0	3.375	3.440	MS	4,969	16,828	09/09/2015	09/15/2025
549271-AA-2	LUBRIZOL CORP., DEB.				1FE	2,010,980	123.4530	2,469,060	2,000,000	2,006,127	0	(511)	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			1	1FE	2,021,060	114.0410	2,280,820	2,000,000	2,005,950	0	(2,509)	0	0	8.875	8.710	FA	73,958	177,500	01/22/2009	02/01/2019
55336V-AA-8	MPLX LP, MW@35			2	2FE	3,008,520	97.2010	2,916,030	3,000,000	3,007,118	0	(761)	0	0	4.000	3.960	FA	45,333	120,000	02/09/2015	02/15/2025
55354G-AA-8	MSCI INC, MW@50			2	3FE	1,372,835	105.0000	1,423,800	1,356,000	1,368,989	0	(1,865)	0	0	5.250	5.050	MN	9,097	71,190	11/06/2014	11/15/2024
55354G-AD-2	MSCI INC, MW@50			2	3FE	2,671,563	99.5000	2,637,745	2,651,000	2,670,750	0	(812)	0	0	4.750	4.630	FA	51,418	0	08/10/2016	08/01/2026
55448Q-AQ-9	MACK-CALI REALTY LP,CALLABLE SR UNSECURE			2	2FE	6,835,865	100.6260	6,540,690	6,500,000	6,700,745	0	(35,751)	0	0	4.500	3.810	AO	61,750	292,500	03/26/2013	04/18/2022
55448Q-AR-7	MACK-CALI REALTY, SR UNSECURED			1	2FE	994,090	100.3090	1,003,090	1,000,000	998,828	0	1,196	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			2	2FE	4,892,350	90.4090	4,520,450	5,000,000	4,927,418	0	10,039	0	0	3.150	3.400	MN	20,125	157,500	05/03/2013	05/15/2023
554783-AK-6	WEYERHAEUSER CO., DEBENTURE				2FE	2,976,810	120.6680	3,620,040	3,000,000	2,986,447	0	991	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			2	2FE	14,651,396	95.6260	14,152,648	14,800,000	14,704,869	0	14,482	0	0	2.800	2.910	MN	69,067	414,400	02/05/2013	11/01/2022
56585A-AD-4	MARATHON PETROLEUM CORP, MW@30			1	2FE	3,833,585	109.1670	3,820,845	3,500,000	3,731,131	0	(50,803)	0	0	5.125	3.410	MS	59,792	179,375	12/08/2014	03/01/2021
56585A-AG-7	MARATHON PETROLEUM CORP, MW@20			2	2FE	1,992,820	98.7600	1,975,200	2,000,000	1,994,274	0	632	0	0	3.625	3.660	MS	21,347	72,500	09/02/2014	09/15/2024
570535-AJ-3	MARKEL CORP., M/W SR UNSECURED			1	2FE	1,996,480	109.1530	2,183,060	2,000,000	1,998,215	0	350	0	0	5.350	5.370	JD	8,917	107,000	05/25/2011	06/01/2021
570535-AK-0	MARKEL CORP, M/W SR UNSECURED			1	2FE	998,520	107.8760	1,078,760	1,000,000	999,097	0	140	0	0	4.900	4.910	JJ	24,500	49,000	06/27/2012	07/01/2022
571903-AJ-2	MARRIOTT INTERNATIONAL,SR UNSECURED			2	2FE	8,839,139	101.7500	8,852,250	8,700,000	8,755,500	0	(28,037)	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			2	2FE	5,934,078	100.8370	5,949,383	5,900,000	5,926,516	0	(4,409)	0	0	3.250	3.150	MS	56,460	191,750	12/15/2014	09/15/2022
571903-AM-5	MARRIOTT INTERNATIONAL, MW@20			2	2FE	3,980,390	101.1040	4,044,160	4,000,000	3,986,163	0	2,633	0	0	3.125	3.200	AO	26,389	125,000	10/06/2014	10/15/2021
57629W-AK-6	MASSACHUSETTS MUTUAL GLOB FNDG II, NOTE				1FE	2,490,485	105.1840	2,629,600	2,500,000	2,498,608	0	824	0	0	5.250	5.280	JJ	55,052	131,250	11/24/2004	07/31/2018
57629W-BQ-2	MASSMUTUAL GLOBAL FUND,144A SR SECURED				1FE	11,868,094	100.2470	11,779,023	11,750,000	11,758,986	0	(34,178)	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	98.1970	6,877,718	7,004,000	6,970,699	0	5,258	0	0	2.500	2.580	AO	35,993	175,100	04/16/2013	10/17/2022

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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
57629W-BU-3	MASSMUTUAL GLOBAL FUNDIN				1FE	1,997,840	100.9270	2,018,540	2,000,000	1,998,987	0	429	0	0	2.350	2.370	AO	10,706	47,000	04/02/2014	04/09/2019
577081-AY-8	MATTEL, INC. M/W SR UNSECURED, CALLABLE			2	2FE	7,844,400	98.4570	7,679,646	7,800,000	7,828,892	0	(4,342)	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			1	2FE	1,998,500	100.2590	2,005,180	2,000,000	1,999,274	0	297	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			2	2FE	8,998,541	97.6820	8,839,244	9,049,000	9,018,441	0	5,984	0	0	3.375	3.430	MS	89,924	256,871	04/20/2016	03/15/2023
57772K-AC-5	MAXIM INTEGRATED PRODUCT,MW@20 BULLET			1	2FE	3,987,460	100.8980	4,035,920	4,000,000	3,995,098	0	2,525	0	0	2.500	2.560	MN	12,778	100,000	11/14/2013	11/15/2018
577778-BQ-5	MACYS RETAIL HOLDINGS INC, M/W CO GUARNT			1	2FE	184,031	111.2260	216,891	195,000	185,814	0	324	0	0	6.900	7.420	JJ	6,204	13,455	05/27/2010	01/15/2032
577778-CB-7	MAY DEPARTMENT HLDGS INC, M/W CO GUARNT			1	2FE	808,175	114.5820	1,260,402	1,100,000	900,538	0	16,776	0	0	6.650	10.100	JJ	33,730	73,150	09/01/2009	07/15/2024
579780-AF-4	MCCORMICK & CO, M/W SR NOTE			1	1FE	5,658,675	104.0380	5,722,090	5,500,000	5,526,022	0	(26,540)	0	0	5.750	5.160	JD	14,056	316,250	03/17/2011	12/15/2017
579780-AK-3	MCCORMICK & CO, MW@20			2	1FE	1,985,260	98.8370	1,976,740	2,000,000	1,986,730	0	1,276	0	0	3.250	3.330	MN	8,306	66,625	11/03/2015	11/15/2025
580135-BY-6	MCDONALDS CORPORATION, M/W DEB.			1	2FE	913,870	118.4290	1,184,290	1,000,000	945,299	0	3,186	0	0	6.375	7.090	JJ	30,635	63,750	05/29/2001	01/08/2028
58013M-EB-6	MCDONALDS CORP., M/W SR UNSECURED MTN			1	2FE	3,750,633	103.4150	3,609,184	3,490,000	3,518,938	0	(35,250)	0	0	5.800	4.710	AO	42,733	202,420	05/07/2009	10/15/2017
58013M-EG-5	MCDONALD'S CORP, MW SR MTN SER 1			1	2FE	999,660	106.1940	1,061,940	1,000,000	999,922	0	35	0	0	5.000	5.000	FA	20,833	50,000	01/13/2009	02/01/2019
581557-AZ-8	MCKESSON CORP, MW SR UNSECURED			2	2FE	499,430	97.8110	489,055	500,000	499,645	0	54	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			2	2FE	3,012,930	107.2210	3,216,630	3,000,000	3,005,914	0	(1,339)	0	0	4.750	4.690	MS	47,500	142,500	02/23/2011	03/01/2021
58155Q-AG-8	MCKESSON CORP,SR UNSECURED			1	2FE	998,780	97.8390	978,390	1,000,000	999,207	0	115	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			1	1FE	3,979,020	106.7310	4,269,240	4,000,000	3,996,343	0	1,806	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			1	1FE	4,000,000	102.6950	4,107,800	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	121.1730	7,367,318	6,080,000	6,305,531	0	(18,687)	0	0	6.300	5.760	JJ	262,553	383,040	12/13/2002	01/01/2026
589331-AD-9	MERCK & COMPANY, M/W DEB			1	1FE	8,614,502	124.3460	9,761,161	7,850,000	8,319,604	0	(29,463)	0	0	6.400	5.660	MS	167,467	502,400	01/14/2003	03/01/2028
589331-AE-7	MERCK & CO., M/W, DEB.			1	1FE	4,050,421	121.6250	5,260,281	4,325,000	4,148,314	0	9,609	0	0	5.950	6.440	JD	21,445	257,338	09/10/2001	12/01/2028
589331-AN-7	MERCK SHARP & DOHME CORP, SR UNSECURED			1	1FE	3,912,788	108.3020	3,682,268	3,400,000	3,635,910	0	(91,021)	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			2	1FE	1,999,300	98.0290	1,960,580	2,000,000	1,999,581	0	68	0	0	2.400	2.400	MS	14,133	48,000	09/10/2012	09/15/2022
58933Y-AQ-8	MERCK & CO, MW@12.5			1	1FE	1,997,300	99.2990	1,985,980	2,000,000	1,997,986	0	367	0	0	2.350	2.370	FA	18,408	47,000	02/05/2015	02/10/2022
59001A-AQ-5	MERITAGE HOMES CORP, MW@50			1	3FE	2,220,750	108.2500	2,273,250	2,100,000	2,182,326	0	(12,944)	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	106.6660	3,503,978	3,285,000	3,302,377	0	(10,498)	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	108.7330	10,616,690	9,764,000	9,730,821	0	15,644	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	103.0670	2,576,675	2,500,000	2,500,000	0	774	0	0	6.400	6.420	FA	54,667	160,000	08/22/2007	08/28/2017
59022C-AJ-2	MERRILL LYNCH, MAKE WHOLE SUB NOTE			1	2FE	2,000,000	117.2300	2,344,600	2,000,000	2,000,000	0	0	0	0	6.110	6.110	JJ	51,596	122,200	01/23/2007	01/29/2037
59156R-AX-6	METLIFE INC., M/W SR UNSECURED			1	1FE	3,093,090	108.7460	3,262,380	3,000,000	3,042,945	0	(9,366)	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	100.1670	1,001,670	1,000,000	1,000,818	0	(842)	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	100.2580	2,005,160	2,000,000	2,001,868	0	(1,921)	0	0	1.903	1.800	MJSD	1,692	38,060	09/30/2014	12/15/2017
59156R-BQ-0	METLIFE INC, MW@20			2	1FE	1,999,840	101.6750	2,033,500	2,000,000	1,999,855	0	14	0	0	3.600	3.600	MN	9,600	72,000	11/09/2015	11/13/2025
591894-BY-5	METROPOLITAN EDISON CO, MW@25			2	2FE	2,950,290	99.8460	2,995,380	3,000,000	2,957,018	0	6,129	0	0	3.500	3.760	MS	30,917	105,000	11/23/2015	03/15/2023
59217G-AQ-2	MET LIFE GLOB FUNDING 1,144A SR SECURED				1FE	3,995,720	105.6710	4,226,840	4,000,000	3,997,541	0	412	0	0	3.875	3.880	AO	34,444	155,000	04/04/2012	04/11/2022
59217G-AX-7	MET LIFE GLOB FUNDING I, 144A SECURED			1	1FE	3,728,302	100.4350	3,736,182	3,720,000	3,725,288	0	(791)	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	100.5520	2,011,040	2,000,000	1,998,771	0	520	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	106.2620	7,438,340	7,000,000	6,969,954	0	11,491	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	103.3730	4,031,547	3,900,000	3,952,323	0	(13,114)	0	0	3.000	2.620	AO	29,250	117,000	01/08/2014	10/01/2020
594918-BA-1	MICROSOFT CORP, MW@10			2	1FE	998,270	99.5980	995,980	1,000,000	998,708	0	235	0	0	2.375	2.400	FA	9,170	23,750	02/09/2015	02/12/2022
594918-BS-2	MICROSOFT CORP, MW@20			2	1FE	4,973,530	95.0360	4,751,800	5,000,000	4,973,898	0	368	0	0	3.450	3.480	FA	68,521	0	08/02/2016	08/08/2036
595620-AG-0	MIDAMERICAN ENERGY CO., M/W BOND			1	1FE	2,993,610	102.5160	3,075,480	3,000,000	2,999,562	0	778	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			1	1FE	6,568,750	128.1680	7,790,051	6,078,000	6,400,319	0	(20,531)	0	0	6.375	5.710	FA	146,379	387,473	02/08/2007	02/15/2028
60467M-AB-7	MIRANT MID ATLANTIC TRUST, PASS THRU CER			1	4FE	168,765	87.0000	177,971	204,564	168,765	0	858	35,272	0	9.125	9.490	JD	52	18,666	01/23/2009	06/30/2017
607059-AT-9	EXXON MOBIL CORP. ,DEBENTURE				1FE	14,018,792	126.3860	13,096,117	10,362,000	11,736,157	0	(255,965)	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			1	2FE	997,170	100.2430	1,002,430	1,000,000	999,802	0	586	0	0	2.000	2.050	MN	3,333	20,000	04/26/2012	05/01/2017
61166W-AE-1	MONSANTO COMPANY, M/W SR UNSECURED			1	2FE	4,463,710	111.9010	4,476,040	4,000,000	4,306,926	0	(28,682)	0	0	5.500	4.410	FA	83,111	220,000	12/03/2010	08/15/2025
61166W-AG-6	MONSANTO CO., M/W SR UNSECURED			1	2FE	3,078,116	110.6420	3,032,697	2,741,000	3,036,578	0	(7,610)	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			2	1FE	499,420	94.9220	474,610	500,000	499,664	0	56	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			1	1FE	1,130,437	107.8640	1,237,200	1,147,000	1,132,685	0	429	0	0	5.500	5.600	JJ	26,461	63,085	02/10/2011	07/30/2035
617446-7P-8	MORGAN STANLEY,M/W SR UNSECURED			1	1FE	5,025,240	109.5210	5,476,050	5,000,000	5,011,106	0	(2,765)	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	102.4750	1,024,750	1,000,000	998,512	0	121	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	100.3680	1,003,680	1,000,000	999,567	0	217	0	0	2.200	2.220	JD	1,467	22,000	06/03/2015	12/07/2018
617446-C2-3	MORGAN STANLEY, M/W SR UNSECURED EMTN			1	1FE	3,027,200	100.0490	3,001,470	3,000,000	3,000,100	0	(4,430)	0	0	5.450	5.290	JJ	78,117	163,500	10/23/2009	01/09/2017
617446-H5-1	MORGAN STANLEY GROUP, MTN M/W NOTE			1	1FE	1,993,940	101.3240	2,026,480	2,000,000	1,999,749	0	754	0	0	5.550	5.590	AO	19,733	111,000	04/25/2007	04/27/2017
61746B-DJ-2	MORGAN STANLEY, M/W SR UNSECURED			1	1FE	7,604,040	102.7140	7,703,550	7,500,000	7,568,948	0	(9,946)	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	101.0510	4,042,040	4,000,000	3,995,564	0	2,067	0	0	2.500	2.550	JJ	43,611	100,000	01/21/2014	01/24/2019
61746B-DQ-6	MORGAN STANLEY,MS@20			1	1FE	1,982,480	102.5570	2,051,140	2,000,000	1,986,514	0	1,557	0	0	3.875	3.980	AO	13,347	77,500	04/23/2014	04/29/2024

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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
61746B-DZ-6	MORGAN STANLEY, MW@30			1	1FE	2,494,875	101.0110	2,525,275	2,500,000	2,495,272	0	397	0	0	3.875	3.900	JJ	41,979	48,438	01/22/2016	01/27/2026
61746B-ED-4	MORGAN STANLEY				1FE	2,984,670	98.7960	2,963,880	3,000,000	2,985,022	0	352	0	0	2.625	2.730	MN	9,625	0	11/14/2016	11/17/2021
61747W-AF-6	MORGAN STANLEY, M/W SR UNSECURED			1	1FE	2,034,480	110.9580	2,219,160	2,000,000	2,016,410	0	(3,509)	0	0	5.750	5.520	JJ	49,833	115,000	02/09/2011	01/25/2021
61747Y-CM-5	MORGAN STANLEY, M/W SR UNSECURED			1	1FE	1,967,900	108.4130	2,168,260	2,000,000	1,988,109	0	3,452	0	0	5.500	5.710	JJ	47,361	110,000	03/09/2010	01/26/2020
61747Y-DT-9	MORGAN STANLEY, SR UNSECURED				1FE	1,996,400	100.7530	2,015,060	2,000,000	1,999,820	0	781	0	0	4.750	4.790	MS	26,125	95,000	03/19/2012	03/22/2017
61761J-VL-0	MORGAN STANLEY, MW@25			1	1FE	998,260	101.1910	1,011,910	1,000,000	998,588	0	153	0	0	3.700	3.720	AO	6,989	37,000	10/20/2014	10/23/2024
61945C-AA-1	MOSAIC CO, M/W SR UNSECURED			2	2FE	6,183,522	102.6980	6,059,182	5,900,000	6,059,872	0	(31,875)	0	0	3.750	3.100	MN	28,271	221,250	01/09/2013	11/15/2021
61945C-AC-7	MOSAIC CO, MW@25			2	2FE	6,183,540	100.8340	6,050,040	6,000,000	6,145,869	0	(19,084)	0	0	4.250	3.820	MN	32,583	255,000	11/02/2015	11/15/2023
61980A-AC-7	MOTIVA ENTERPRISES LLC, 144A M/W NOTE			1	2FE	3,085,020	108.0630	3,241,890	3,000,000	3,030,731	0	(9,077)	0	0	5.750	5.380	JJ	79,542	172,500	01/06/2010	01/15/2020
636180-BJ-9	NATIONAL FUEL GAS CO., M/W NOTES			1	2FE	997,620	112.5240	1,125,240	1,000,000	999,299	0	260	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			2	2FE	1,997,340	105.8270	2,116,540	2,000,000	1,998,532	0	258	0	0	4.900	4.910	JD	8,167	98,000	11/28/2011	12/01/2021
636180-BL-4	NATIONAL FUEL GAS CO,SR UNSECURED			2	2FE	6,212,785	97.5130	6,026,303	6,180,000	6,201,344	0	(3,183)	0	0	3.750	3.680	MS	77,250	231,750	03/04/2013	03/01/2023
636180-BM-2	NATIONAL FUEL GAS CO, MW@45			2	2FE	2,990,580	103.8600	3,115,800	3,000,000	2,991,814	0	752	0	0	5.200	5.240	JJ	71,933	164,667	06/22/2015	07/15/2025
637071-AJ-0	NATIONAL OILWELL VARCO,MW SR UNSECURED			2	2FE	14,478,140	92.6740	13,901,100	15,000,000	14,610,787	0	58,955	0	0	2.600	3.080	JD	32,500	390,000	11/17/2014	12/01/2022
63730*-AC-9	NATIONAL RAILROAD PASSENGER CORP			1	1FE	10,000,000	99.8520	9,985,278	10,000,000	10,000,000	0	0	0	0	3.810	3.810	MN	26,458	0	12/06/2016	11/15/2031
637417-AD-8	NATL RETAIL PROPERTIES,SR UNSECURED			2	2FE	2,970,850	110.6480	3,319,440	3,000,000	2,984,814	0	2,861	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			2	2FE	7,726,439	103.2230	7,829,465	7,585,000	7,674,346	0	(14,437)	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			1	1FE	4,339,290	108.4520	4,988,792	4,600,000	4,556,016	0	21,733	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			2	1FE	1,995,240	101.4170	2,028,340	2,000,000	1,995,729	0	415	0	0	3.250	3.270	MN	10,833	65,722	10/20/2015	11/01/2025
637432-NJ-0	NATIONAL RURAL UTIL COOP, MW@20			2	1FE	2,991,810	99.3570	2,980,710	3,000,000	2,992,782	0	972	0	0	2.700	2.740	FA	30,600	42,075	02/03/2016	02/15/2023
63938C-AB-4	NAVIENT CORP, MW@50			1	3FE	3,247,345	95.0000	3,467,500	3,650,000	3,285,541	0	33,150	0	0	5.875	7.590	AO	39,314	214,438	11/05/2015	10/25/2024
63946B-AD-2	NBCUNIVERSAL MEDIA LLC, MW SR UNSECURED			1	1FE	4,234,320	109.3520	4,374,080	4,000,000	4,094,220	0	(25,807)	0	0	5.150	4.370	AO	34,906	206,000	04/14/2011	04/30/2020
63946B-AE-0	NBCUNIVERSAL MEDIA LLC,MW SR UNSECURED			1	1FE	974,300	108.0320	1,080,320	1,000,000	987,919	0	2,514	0	0	4.375	4.690	AO	10,938	43,750	12/10/2010	04/01/2021
63946C-AD-0	NBCUNIVERSAL ENTERPRISE, MW@20			1	1FE	1,979,620	100.3610	2,007,220	2,000,000	1,991,162	0	3,727	0	0	1.974	2.170	AO	8,335	39,480	10/28/2013	04/15/2019
64110L-AL-0	NETFLIX INC, MW@50			1	4FE	4,279,523	107.8750	4,400,221	4,079,000	4,270,190	0	(8,324)	0	0	5.875	5.150	AO	50,591	148,873	12/15/2016	02/15/2025
649322-AC-8	NY & PRESBYTERIAN HOSPIT, MW@20			1	1FE	8,595,047	95.6660	7,835,045	8,190,000	8,590,006	0	(5,041)	0	0	3.563	3.220	FA	148,337	0	10/18/2016	08/01/2036
64952W-BF-9	NEW YORK LIFE GLOBAL,144A SECURED				1FE	1,996,420	100.2400	2,004,800	2,000,000	1,999,735	0	705	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	99.9930	1,999,860	2,000,000	1,999,768	0	1,385	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	99.2780	1,985,560	2,000,000	1,999,759	0	74	0	0	1.950	1.950	FA	15,167	39,000	02/04/2015	02/11/2020
649840-CQ-6	NY STATE ELECTRIC & GAS, MW@15			2	1FE	7,970,170	99.5650	7,965,200	8,000,000	7,970,398	0	228	0	0	3.250	3.290	JD	23,111	0	11/22/2016	12/01/2026
650119-AA-8	NEW YORK UNIVERSITY, MW@30			1	1FE	1,761,715	109.5850	1,745,689	1,593,000	1,760,673	0	(1,042)	0	0	5.236	3.800	JJ	41,705	0	12/02/2016	07/01/2032
651229-AN-6	NEWELL RUBBERMAID INC, MW@25 BULLET			1	2FE	9,946,864	100.3310	9,957,852	9,925,000	9,930,560	0	(5,959)	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			2	2FE	1,997,840	102.2740	2,045,480	2,000,000	1,998,250	0	184	0	0	4.000	4.010	JD	6,667	80,000	11/14/2014	12/01/2024
651229-AS-5	NEWELL RUBBERMAID INC, MW@30			2	2FE	498,430	100.9160	504,580	500,000	498,593	0	135	0	0	3.900	3.930	MN	3,250	20,150	10/14/2015	11/01/2025
651290-AR-9	NEWFIELD EXPLORATION CO, MW@50			2	3FE	2,389,531	101.9600	2,433,785	2,387,000	2,389,116	0	(189)	0	0	5.375	5.360	JJ	64,151	128,301	03/18/2015	01/01/2026
651639-AN-6	NEWMONT MINING CORP, CALLABLE CO GUARNT			2	2FE	3,497,275	101.6370	3,557,295	3,500,000	3,498,935	0	113	0	0	3.500	3.500	MS	36,069	122,500	02/13/2013	03/15/2022
654106-AE-3	NIKE INC, MW@20			1	1FE	2,103,740	98.5670	1,971,340	2,000,000	2,103,399	0	(341)	0	0	3.875	3.580	MN	12,917	0	10/31/2016	11/01/2045
655044-AF-2	NOBLE ENERGY INC., CALLABLE UNSECURED			2	2FE	13,728,251	104.0690	13,837,014	13,296,000	13,597,718	0	(57,941)	0	0	4.150	3.610	JD	24,524	551,784	01/08/2015	12/15/2021
655664-AP-5	NORDSTROM, INC. CALLABLE SR UNSECURED			2	2FE	3,633,300	104.7080	3,664,780	3,500,000	3,587,283	0	(17,732)	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			1	2FE	2,168,745	102.2850	2,342,327	2,290,000	2,282,775	0	18,429	0	0	7.700	8.580	MN	22,531	176,330	10/16/2008	05/15/2017
655844-BG-2	NORFOLK SOUTHERN CORP, SR UNSECURED			2	2FE	1,988,440	102.7010	2,054,020	2,000,000	1,993,874	0	1,129	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			1	2FE	1,994,180	101.1160	2,022,320	2,000,000	1,995,956	0	700	0	0	3.000	3.040	AO	15,000	60,000	06/24/2014	04/01/2022
655844-BL-1	NORFOLK SOUTHERN CORP, MW@50 CALLABLE			2	2FE	3,962,163	99.3840	3,826,284	3,850,000	3,919,265	0	(10,781)	0	0	2.903	2.570	FA	42,223	111,766	11/05/2012	02/15/2023
665228-B#-8	NORTHERN ILL GAS CO, P/P				1	2,000,000	100.4290	2,008,586	2,000,000	2,000,000	0	0	0	0	4.700	4.700	JJ	39,428	94,000	07/30/2009	07/30/2019
665228-CB-6	NORTHERN ILL GAS, M/W 1ST MTGE			1	1FE	2,508,825	116.1210	2,903,025	2,500,000	2,507,171	0	(267)	0	0	5.900	5.870	JD	12,292	147,500	07/08/2008	12/01/2032
665228-CC-4	NORTHERN ILLINOIS GAS CO., M/W 1ST MORTG			1	1FE	999,840	115.3850	1,153,850	1,000,000	999,896	0	4	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			1	1FE	3,997,160	116.5960	4,663,840	4,000,000	3,997,656	0	60	0	0	5.800	5.800	FA	87,644	232,000	02/12/2007	02/15/2037
665501-AK-8	NORTHERN NATURAL GAS CO, MW@25			2	1FE	1,005,509	93.5720	935,720	1,000,000	1,005,432	0	(77)	0	0	4.100	4.060	MS	12,072	41,000	02/09/2016	09/15/2042
665772-CA-5	NORTHERN ST PR-M, M/W 1ST MTGE BOND			1	1FE	5,351,149	115.9260	6,170,741	5,323,000	5,346,377	0	(738)	0	0	5.250	5.210	JJ	128,861	279,458	01/04/2011	07/15/2035
665772-CB-3	NORTHERN ST, M/W BOND			1	1FE	1,992,980	129.5230	2,590,460	2,000,000	1,994,212	0	150	0	0	6.250	6.270	JD	10,417	125,000	05/18/2006	06/01/2036
665772-CH-0	NORTHERN STATES PWR-MINN,M/W SECURED			2	1FE	1,996,960	97.7570	1,955,140	2,000,000	1,998,212	0	296	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			1	1FE	1,960,000	106.2140	2,124,280	2,000,000	1,991,636	0	4,439	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	129.7210	1,297,210	1,000,000	993,263	0	140	0	0	6.375	6.430	MS	21,250	63,750	09/03/2008	09/01/2038
665789-AY-9	NORTHERN STATES PWR-WISC, MW@15			2	1FE	2,975,130	100.7910	3,023,730	3,000,000	2,978,827	0	2,456	0	0	3.300	3.400	JD	4,400	99,000	06/22/2015	06/15/2024
665859-AL-8	NORTHERN TRUST CORP., SR UNSECURED				1FE	6,202,942	104.4120	6,682,368	6,400,000	6,314,280	0	20,275	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	103.9820	3,639,370	3,500,000	3,508,542	0	(1,677)	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	98.7800	5,219,535	5,284,000	5,267,554	0	2,716	0	0	2.375	2.430	FA	51,941	125,495	08/28/2012	08/02/2022

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 (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
665859-AP-9	NORTHERN TRUST CORP				1FE	12,456,943	104.8690	12,128,100	11,565,000	12,416,477	0	(26,979)	0	0	3.950	2.990	AO	77,405	303,459	10/20/2016	10/30/2025
66586G-CC-9	NORTHERN TRUST CO. SUBORDINATED				1FE	987,920	103.5810	1,035,810	1,000,000	998,540	0	1,618	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	107.3940	2,147,880	2,000,000	2,006,859	0	(3,902)	0	0	6.500	6.270	FA	49,111	130,000	08/07/2008	08/15/2018
666807-BA-9	NORTHROP GRUMAN CORP,MW@25 BULLET			1	2FE	3,955,980	107.0180	3,745,630	3,500,000	3,714,947	0	(79,476)	0	0	5.050	2.570	FA	73,646	176,750	11/14/2013	08/01/2019
666807-BE-1	NORTHROP GRUMAN CORP., M/W SR UNSECURED			1	2FE	6,737,510	103.7540	7,262,780	7,000,000	6,877,664	0	25,899	0	0	3.500	3.940	MS	72,139	245,000	12/15/2010	03/15/2021
66765R-BZ-8	NORTHWEST NATURAL GAS,M/W NOTE			1	1FE	2,000,000	99.1130	1,982,260	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			1	1FE	1,009,350	109.0740	1,090,740	1,000,000	1,002,625	0	(1,057)	0	0	6.340	6.210	AO	15,850	63,400	03/26/2009	04/01/2019
668074-B*-7	NORTHWESTERN CORP/MONTANA IST MTGE				1	3,600,000	111.0120	3,996,432	3,600,000	3,600,000	0	0	0	0	5.010	5.010	MN	30,060	180,360	05/27/2010	05/27/2025
668074-B@-5	NORTHWESTERN CORP/S DAKOTA IST MTGE				1	1,400,000	111.0120	1,554,168	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	96.9390	9,693,900	10,000,000	10,000,000	0	0	0	0	3.868	3.860	JD	32,233	386,800	04/29/2015	12/01/2048
670001-AA-4	NOVELIS CORP, MW@50			2	4FE	1,468,400	106.0000	1,538,060	1,451,000	1,467,543	0	(857)	0	0	6.250	6.000	FA	30,733	0	08/16/2016	08/15/2024
67020Y-AL-4	NUANCE COMMUNICATIONS, MW@50			2	3FE	1,574,031	98.3250	1,563,368	1,590,000	1,574,060	0	29	0	0	5.625	5.750	JD	2,236	0	12/15/2016	12/15/2026
67021C-AE-7	NSTAR ELECTRIC CO, M/W SR NOTE			1	1FE	13,685,762	103.4400	13,006,546	12,574,000	12,746,104	0	(191,723)	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			2	1FE	1,994,520	98.2070	1,964,140	2,000,000	1,996,670	0	530	0	0	2.375	2.400	AO	10,028	47,500	10/09/2012	10/15/2022
670346-AG-0	NUCOR CORP,MW@25 BULLET			1	2FE	3,434,100	103.5820	3,107,460	3,000,000	3,101,642	0	(108,830)	0	0	5.750	2.000	JD	14,375	172,500	11/13/2013	12/01/2017
670346-AL-9	NUCOR CORP, MW +25BP			2	2FE	3,031,920	106.3430	3,190,290	3,000,000	3,016,744	0	(2,696)	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			2	1FE	13,543,805	110.2050	14,927,267	13,545,000	13,542,816	0	142	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			2	2FE	2,367,998	107.3230	2,414,768	2,250,000	2,329,479	0	(16,415)	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			1	2FE	8,006,139	103.4700	7,801,638	7,540,000	7,825,556	0	(45,573)	0	0	3.800	3.060	MS	95,507	286,520	11/05/2012	09/01/2022
67103H-AE-7	OREILLY AUTOMOTIVE INC			2	2FE	1,497,480	99.3460	1,490,190	1,500,000	1,497,662	0	182	0	0	3.550	3.570	MS	15,679	27,660	03/01/2016	03/15/2026
674599-BY-0	OCCIDENTAL PETROLEUM CORP.,M/W SR UNSECU			2	1FE	4,518,145	106.2270	4,780,215	4,500,000	4,508,238	0	(1,909)	0	0	4.100	4.040	FA	76,875	184,500	01/18/2011	02/01/2021
674599-CC-7	OCCIDENTAL PETROLEUM COR, MW@20			2	1FE	8,973,540	102.2100	9,198,900	9,000,000	8,980,483	0	3,334	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			2	1FE	499,590	100.0910	500,455	500,000	499,917	0	73	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			2	1FE	989,290	104.0510	1,040,510	1,000,000	989,539	0	173	0	0	4.625	4.690	JD	2,056	46,250	06/18/2015	06/15/2045
678858-BJ-9	OKLAHOMA G&E CO, M/W SR NOTE			1	1FE	1,992,900	107.5700	2,151,400	2,000,000	1,998,476	0	841	0	0	6.350	6.390	MS	42,333	127,000	09/04/2008	09/01/2018
678858-BK-6	OKLAHOMA G&E CO., SR NOTE				1FE	2,999,460	112.1860	3,365,580	3,000,000	3,000,000	0	0	0	0	8.250	8.250	JJ	114,125	247,500	12/08/2008	01/15/2019
678858-BP-5	OKLAHOMA G&E CO, MW@15			2	1FE	3,876,810	107.2660	3,754,310	3,500,000	3,875,815	0	(995)	0	0	4.550	3.890	MS	46,890	0	12/22/2016	03/15/2044
681919-AZ-9	OMNICOM GROUP, INC. M/W SR UNSECURED			1	2FE	995,670	102.7010	1,027,010	1,000,000	997,497	0	418	0	0	3.625	3.670	MN	6,042	36,250	04/18/2012	05/01/2022
681936-AZ-3	OMEGA HEALTHCARE INVESTORES, CALLABLE			2	2FE	4,968,000	103.1610	5,104,406	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
68217F-AA-0	OMNICOM GROUP INC, MW@30			2	2FE	1,998,140	98.9670	1,979,340	2,000,000	1,998,271	0	131	0	0	3.600	3.610	AO	15,200	37,800	03/28/2016	04/15/2026
68268D-AQ-6	ONEOK, INC. SR UNSECURED, CALLABLE			2	3FE	9,554,326	100.5000	9,075,150	9,030,000	9,342,764	0	(58,784)	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			2	4FE	1,704,066	104.2500	1,818,120	1,744,000	1,706,232	23,600	2,166	0	0	6.750	7.060	JD	5,232	90,720	06/27/2016	12/15/2019
68389X-AG-0	ORACLE CORP, M/W SR UNSECURED			1	1FE	5,378,752	107.8420	5,132,201	4,759,000	5,024,073	0	(100,700)	0	0	5.000	2.690	JJ	114,348	237,950	11/20/2013	07/08/2019
68389X-AK-1	ORACLE CORP, MW +15BP			1	1FE	997,790	106.1300	1,061,300	1,000,000	999,116	0	229	0	0	3.875	3.900	JJ	17,868	38,750	07/12/2010	07/15/2020
68389X-AN-5	ORACLE CORP, MW@10			1	1FE	2,970,660	100.0240	3,000,720	3,000,000	2,994,026	0	7,480	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			1	1FE	4,778,915	98.9300	4,699,175	4,750,000	4,767,639	0	(2,813)	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			1	1FE	4,035,788	101.3390	4,073,828	4,020,000	4,026,372	0	(3,023)	0	0	2.375	2.290	JJ	44,025	95,475	09/26/2013	01/15/2019
68389X-BA-2	ORACLE CORP,MW@12.5			1	1FE	3,010,320	101.9200	3,057,600	3,000,000	3,006,965	0	(1,429)	0	0	2.800	2.740	JJ	40,367	84,000	07/29/2014	07/08/2021
68389X-BC-8	ORACLE CORP, MW@15			2	1FE	1,990,860	98.0280	1,960,560	2,000,000	1,992,199	0	808	0	0	2.950	3.000	MN	7,539	59,000	04/28/2015	05/15/2025
68389X-BH-7	ORACLE CORP, MW@25			2	1FE	2,074,960	97.5920	1,951,840	2,000,000	2,074,344	0	(616)	0	0	3.850	3.570	JJ	37,217	0	09/23/2016	07/15/2036
68389X-BM-6	ORACLE CORP, MW@20			2	1FE	3,995,240	94.9210	3,796,840	4,000,000	3,995,454	0	214	0	0	2.650	2.660	JJ	51,233	0	06/29/2016	07/15/2026
684065-BC-8	ORANGE & ROCKLAND UTILITIES,144A NOTE				1FE	2,495,525	106.3610	2,659,025	2,500,000	2,499,064	0	518	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			2	1FE	2,981,820	106.5730	3,197,190	3,000,000	2,982,309	0	277	0	0	4.950	4.980	JJ	74,250	153,863	06/15/2015	07/01/2045
68557N-AC-7	ORBITAL ATK INC			2	3FE	2,184,073	103.0000	2,208,320	2,144,000	2,181,141	0	(2,520)	0	0	5.500	5.080	AO	29,480	83,180	10/28/2016	10/01/2023
690872-AB-2	OWENS-BROCKWAY, MW@50			1	4FE	2,821,135	100.7500	2,861,300	2,840,000	2,823,167	0	1,883	0	0	5.375	5.460	AO	32,226	139,213	04/20/2016	01/15/2025
69318F-AD-0	PBF HOLDING CO LLC, MW@50			2	4FE	2,754,973	99.5000	2,766,100	2,780,000	2,755,280	0	309	0	0	7.000	7.160	MN	24,866	118,178	12/12/2016	11/15/2023
693304-AL-1	PECO ENERGY CO., M/W IST REF MORT			1	1FE	8,950,490	104.2940	9,386,460	9,000,000	9,030,642	0	(28,062)	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			2	1FE	999,120	98.2060	982,060	1,000,000	999,472	0	85	0	0	2.375	2.380	MS	6,993	23,750	09/10/2012	09/15/2022
693304-AS-6	PECO ENERGY CO, MW@15			2	1FE	5,540,700	102.1270	5,106,350	5,000,000	5,522,058	0	(11,223)	0	0	4.150	3.540	AO	51,875	207,500	04/20/2015	10/01/2044
693475-AP-0	PNC FINANCIAL SERVICES			2	1FE	1,994,740	102.5100	2,050,200	2,000,000	1,995,955	0	468	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	100.3030	8,014,210	7,990,000	8,012,174	0	(264,543)	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	106.4860	2,129,720	2,000,000	1,992,018	0	1,994	0	0	4.375	4.490	FA	34,028	87,500	01/18/2011	08/11/2020
693476-BN-2	PNC FUNDING CORP, CALLABLE SR NOTE			2	1FE	1,988,880	102.8040	2,056,080	2,000,000	1,993,773	0	1,082	0	0	3.300	3.360	MS	20,717	66,000	03/05/2012	03/08/2022
69349L-AG-3	PNC BANK NA, SR SUBORDINATED SERIES			2	1FE	4,879,150	98.4420	4,922,100	5,000,000	4,910,986	0	13,712	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			2	1FE	5,953,460	98.5550	5,913,300	6,000,000	5,970,023	0	4,423	0	0	2.950	3.040	JJ	74,242	177,000	02/04/2013	01/30/2023
69353R-DD-7	PNC BANK NA			2	1FE	996,880	100.6680	1,006,680	1,000,000	998,406	0	612	0	0	2.250	2.310	JJ	11,188	22,500	06/17/2014	07/02/2019
69353R-EQ-7	PNC BANK NA			2	1FE	1,027,410	99.8240	998,240	1,000,000	1,025,617	0	(1,793)	0	0	3.250	2.900	JD	2,708	32,500	04/26/2016	06/01/2025

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	
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
69371R-K5-4	PACCAR FINANCIAL CORP, MTN UNSECURED				1FE	2,771,332	100.1190	2,757,277	2,754,000	2,755,175	0	(5,682)	0	0	1.600	1.390	MS	12,974	44,064	02/05/2014	03/15/2017
69371R-M9-4	PACCAR FINANCIAL CORP				1FE	2,996,910	98.9830	2,969,490	3,000,000	2,997,411	0	501	0	0	2.250	2.270	FA	23,625	33,750	02/22/2016	02/25/2021
694308-GL-5	PACIFIC GAS & ELECTRIC,MW@30			1	2FE	1,145,660	103.7100	1,037,100	1,000,000	1,035,552	0	(38,295)	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			1	2FE	983,430	111.0130	1,110,130	1,000,000	995,937	0	2,024	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			2	2FE	1,950,130	103.7540	2,075,080	2,000,000	1,978,887	0	5,145	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			2	2FE	1,998,380	106.4690	2,129,380	2,000,000	1,999,210	0	161	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			2	2FE	994,750	102.8210	1,028,210	1,000,000	997,318	0	519	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			2	2FE	7,703,916	104.3190	7,170,888	6,874,000	7,671,677	0	(19,598)	0	0	4.500	3.760	JD	13,748	309,330	04/23/2015	12/15/2041
694308-GZ-4	PACIFIC GAS & ELECTRIC, MW@20			2	2FE	2,918,119	105.0290	2,895,650	2,757,000	2,915,147	0	(2,972)	0	0	4.450	4.080	AO	25,900	122,687	02/23/2016	04/15/2042
695114-CB-2	PACIFICORP				1FE	3,992,420	125.7620	5,030,480	4,000,000	3,993,646	0	165	0	0	6.100	6.110	FA	101,667	244,000	08/10/2006	08/01/2036
695114-CK-2	PACIFICORP, M/W IST MORTGAGE			1	1FE	1,622,265	107.2190	1,608,285	1,500,000	1,531,366	0	(14,395)	0	0	5.500	4.410	JJ	38,042	82,500	10/09/2009	01/15/2019
695114-CM-8	PACIFICORP, CALLABLE IST MORTGAGE			2	1FE	2,994,420	105.9820	3,179,460	3,000,000	2,997,327	0	540	0	0	3.850	3.870	JD	5,133	115,500	05/09/2011	06/15/2021
70109H-AH-8	PARKER-HANNIFIN CORP., M/W SR NOTE			1	1FE	3,983,244	105.3260	4,230,945	4,017,000	4,010,822	0	4,172	0	0	5.500	5.610	MN	28,231	220,935	02/10/2009	05/15/2018
70109H-AK-1	PARKER HANNIFIN CORP, M/W SR UNSECURED			1	1FE	5,712,810	104.0780	6,244,680	6,000,000	5,843,162	0	23,949	0	0	3.500	4.010	MS	61,833	210,000	01/18/2011	09/15/2022
70109H-AL-9	PARKER-HANNIFIN CORP, MW@15			2	1FE	997,800	101.2680	1,012,680	1,000,000	998,206	0	196	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			2	1FE	5,640,300	105.6320	5,281,600	5,000,000	5,619,023	0	(12,833)	0	0	4.450	3.720	MN	24,722	222,500	04/20/2015	11/21/2044
708696-BU-2	PENNSYLVANIA ELECTRIC CO, M/W SR UNSECUR			1	2FE	3,193,740	102.7650	3,082,950	3,000,000	3,019,172	0	(27,645)	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			1	1FE	3,570,525	116.9070	4,091,745	3,500,000	3,560,921	0	(1,913)	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	105.0180	3,150,540	3,000,000	2,991,344	0	5,745	0	0	5.000	5.210	JD	12,500	150,000	05/27/2008	06/01/2018
713448-BS-6	PEPSICO, INC., M/W SR UNSECURED			1	1FE	998,110	110.7800	1,107,800	1,000,000	998,319	0	37	0	0	4.875	4.880	MN	8,125	48,750	10/20/2010	11/01/2040
713448-BY-3	PEPSICO INC, MW@12.5			1	1FE	2,001,740	101.1830	2,023,660	2,000,000	2,001,242	0	(220)	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			1	1FE	1,998,080	99.8910	1,997,820	2,000,000	1,998,756	0	183	0	0	2.750	2.760	MS	18,333	55,000	02/25/2013	03/01/2023
713448-DP-0	PEPSICO INC, MW@20			2	1FE	4,959,300	91.0990	4,554,950	5,000,000	4,959,484	0	184	0	0	3.450	3.490	AO	40,729	0	10/03/2016	10/06/2046
717081-AQ-6	PFIZER, INC., NOTE				1FE	996,770	103.7040	1,037,040	1,000,000	999,660	0	278	0	0	4.650	4.680	MS	15,500	46,500	02/13/2003	03/01/2018
717081-DK-6	PFIZER INC, MW@15			1	1FE	2,990,640	105.6260	3,168,780	3,000,000	2,990,999	0	167	0	0	4.400	4.410	MN	16,867	132,000	06/12/2015	05/15/2044
717081-DM-2	PFIZER INC, MW@12			1	1FE	3,590,090	103.3630	3,617,705	3,500,000	3,571,729	0	(8,542)	0	0	3.400	3.080	MN	15,206	119,000	10/16/2014	05/15/2024
717081-DV-2	PFIZER INC, MW@15			1	1FE	1,999,480	97.0840	1,941,680	2,000,000	1,999,506	0	26	0	0	2.750	2.750	JD	4,278	27,500	05/31/2016	06/03/2026
717081-EA-7	PFIZER INC, MW@15			1	1FE	2,974,440	98.7200	2,961,600	3,000,000	2,974,698	0	258	0	0	3.000	3.090	JD	11,750	0	11/14/2016	12/15/2026
717081-EC-3	PFIZER INC, MW@15			1	1FE	2,985,570	102.4550	3,073,650	3,000,000	2,985,650	0	80	0	0	4.000	4.030	JD	15,667	0	11/14/2016	12/15/2036
71713U-AQ-5	PHARMACIA, INC., M/W DEB			1	1FE	8,393,093	108.9400	8,241,311	7,565,000	7,712,360	0	(71,231)	0	0	6.500	5.400	JD	40,977	491,725	11/17/2004	12/01/2018
71713U-AW-2	PHARMACIA CORP, M/W SR UNSECURED			1	1FE	3,256,200	127.5640	3,826,920	3,000,000	3,183,402	0	(10,416)	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	101.3410	1,013,410	1,000,000	992,944	0	1,324	0	0	2.900	3.050	MN	3,706	29,000	11/08/2011	11/15/2021
718172-BM-0	PHILIP MORRIS INTL INC				1FE	3,942,726	100.6780	3,750,256	3,725,000	3,930,541	0	(12,185)	0	0	3.250	2.470	MN	17,151	60,531	06/21/2016	11/10/2024
718172-BQ-1	PHILIP MORRIS INTL INC, MW@20			2	1FE	2,970,840	101.6710	3,050,130	3,000,000	2,974,314	0	2,517	0	0	3.375	3.490	FA	39,375	101,250	08/04/2015	08/11/2025
718507-BH-8	PHILLIPS PETROLEUM COMPANY, M/W DEB			1	2FE	2,223,020	107.0790	2,141,580	2,000,000	2,036,289	0	(22,041)	0	0	6.650	5.400	JJ	61,328	133,000	02/09/2006	07/15/2018
718507-BK-1	CONOCOPHILLIPS, MAKE WHOLE DEBENTURE			1	2FE	3,627,956	122.9240	4,034,366	3,282,000	3,523,981	0	(12,948)	0	0	7.000	6.130	MS	58,073	229,740	05/24/2006	03/30/2029
718546-AC-8	PHILLIPS 66, MW@35			1	2FE	18,395,345	107.3720	18,253,240	17,000,000	17,959,138	0	(165,825)	0	0	4.300	3.120	AO	182,750	731,000	11/17/2014	04/01/2022
718546-AJ-3	PHILLIPS 66, MW@35			1	2FE	15,475,921	100.5580	14,983,142	14,900,000	14,954,036	0	(160,552)	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			2	1FE	999,350	102.5040	1,025,040	1,000,000	999,413	0	53	0	0	3.600	3.600	MS	12,000	34,700	09/09/2015	09/01/2025
72018Q-AB-7	PIEDMONT NATURAL GAS CO, NOTE				1FE	2,105,240	119.3040	2,386,080	2,000,000	2,059,576	0	(6,837)	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			1	2FE	1,075,900	120.8050	1,226,171	1,015,000	1,061,384	0	(2,781)	0	0	7.200	6.610	JJ	33,698	73,080	10/13/2010	01/15/2028
723787-AJ-6	PIONEER NATURAL RESOURCE, M/W SR UNSECUR			1	2FE	2,948,919	113.6770	2,984,021	2,625,000	2,751,104	0	(36,975)	0	0	7.500	5.750	JJ	90,781	196,875	11/10/2010	01/15/2020
72447X-AC-1	PITNEY BOWES, INC MTN NOTE				2FE	5,180,450	102.5670	5,128,350	5,000,000	5,018,738	0	(25,469)	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			1	2FE	567,865	100.1220	500,610	500,000	500,902	0	(23,085)	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			2	2FE	2,039,440	100.5520	2,011,040	2,000,000	2,029,546	0	(5,145)	0	0	3.650	3.330	JD	6,083	73,000	01/09/2015	06/01/2022
72650R-BB-7	PLAINS ALL AMER PIPELINE,MW@20, SR			2	2FE	4,882,043	94.5340	4,632,166	4,900,000	4,888,573	0	1,684	0	0	2.850	2.890	JJ	58,575	139,650	01/18/2013	01/31/2023
72650R-BD-3	PLAINS ALL AMER PIPELINE, MW@20			2	2FE	3,284,093	98.8670	3,213,178	3,250,000	3,277,111	0	(3,583)	0	0	3.850	3.700	AO	26,415	125,125	12/18/2014	10/15/2023
72650R-BF-8	PLAINS ALL AMER PIPELINE, MW@20			2	2FE	1,996,840	95.7510	1,915,020	2,000,000	1,997,557	0	265	0	0	3.600	3.610	MN	12,000	72,000	09/02/2014	11/01/2024
72650R-BG-6	PLAINS ALL AMER PIPELINE, MW@20			2	2FE	3,276,213	100.1050	3,247,406	3,244,000	3,263,816	0	(6,578)	0	0	2.600	2.370	JD	3,749	84,344	01/28/2015	12/15/2019
72650R-BJ-0	PLAINS ALL AMER PIPELINE, MW@37.5			2	2FE	2,522,910	103.3130	3,099,390	3,000,000	2,522,910	0	131	788,130	0	4.650	4.660	AO	29,450	159,263	08/17/2015	10/15/2025
727493-AB-4	PLANTRONICS INC, MW@50			2	3FE	4,322,313	101.0000	4,348,050	4,305,000	4,322,251	0	(61)	0	0	5.500	5.370	MN	30,255	203,638	10/31/2016	05/31/2023
730481-AF-5	J.B. POINDEXTER & CO,144A SR UNSECURED			2	4FE	1,590,000	105.0000	1,653,750	1,575,000	1,582,719	0	(1,974)	0	0	9.000	8.820	AO	35,438	141,750	09/07/2012	04/01/2022
731020-AA-4	POLAR TANKERS INC, MW +20BP			1	2FE	5,505,669	118.2440	5,894,478	4,985,000	5,438,494	0	(12,284)	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			1	1FE	6,911,755	109.0750	7,089,875	6,500,000	6,615,605	0	(46,847)	0	0	6.100	5.230	AO	83,706	396,500	11/18/2009	04/15/2019
737679-CZ-1	POTOMAC ELECTRIC POWER CO. SECURED				1FE	3,852,880	111.2810	4,451,240	4,000,000	3,882,891	0	3,542	0	0	5.400	5.650	JD	18,000	216,000	02/22/2006	06/01/2035
737679-DD-9	POTOMAC ELECTRIC POWER CO, M/W IST MTGE			1	1FE	1,994,200	101.1600	2,023,200	2,000,000	1,996,731	0	565	0	0	3.050	3.080	AO	15,250	61,000	03/28/2012	04/01/2022
74005P-AU-8	PRAXAIR INC, SR UNSECURED			1	1FE	5,568,341	106.5940	5,255,084	4,930,000	5,218,571	0	(105,800)	0	0	4.500	2.190	FA	83,810	221,850	11/13/2013	08/15/2019

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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
74005P-BB-9	PRAXAIR INC,M/W SR UNSECURED			2	1FE	1,995,700	97.6990	1,953,980	2,000,000	1,997,480	0	416	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			2	1FE	3,892,160	98.4900	3,939,600	4,000,000	3,921,079	0	11,779	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			1	1FE	2,557,425	99.8020	2,574,892	2,580,000	2,573,777	0	5,901	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			2	1FE	6,985,720	100.7850	7,054,950	7,000,000	6,987,672	0	1,247	0	0	3.250	3.270	JD	10,111	227,500	06/01/2015	06/15/2025
740189-AP-0	PRECISION CASTPARTS CORP, MW@25			2	1FE	2,990,040	105.1760	3,155,280	3,000,000	2,990,319	0	168	0	0	4.375	4.390	JD	5,833	131,250	06/01/2015	06/15/2045
74153W-CF-4	PRICOA GLOBAL FUNDING 1				1FE	2,998,680	100.2840	3,008,520	3,000,000	2,999,233	0	434	0	0	1.900	1.910	MS	15,833	57,000	09/14/2015	09/21/2018
74153W-CG-2	PRICOA GLOBAL FUNDING 1				1FE	1,000,000	100.0200	1,000,200	1,000,000	1,000,000	0	0	0	0	2.550	2.550	MN	2,621	25,500	11/17/2015	11/24/2020
74153W-CH-0	PRICOA GLOBAL FUNDING 1				1FE	998,590	98.2220	982,220	1,000,000	998,745	0	155	0	0	2.200	2.230	JD	1,711	11,000	05/26/2016	06/03/2021
74164M-AA-6	PRIMERICA INC,M/W SR UNSECURED			1	1FE	14,729,717	107.1280	14,354,081	13,399,000	14,388,952	0	(160,878)	0	0	4.750	3.270	JJ	293,475	636,453	04/16/2015	07/15/2022
74166N-AA-2	ADT CORP, MW@25			1	3FE	2,214,000	82.0000	2,214,000	2,700,000	2,214,548	0	548	0	0	4.875	6.760	JJ	60,694	0	12/16/2016	07/15/2032
74256L-AG-4	PRINCIPAL LFE GLB FND II, BULLET				1FE	3,917,706	100.9940	3,938,766	3,900,000	3,906,673	0	(3,622)	0	0	2.250	2.150	AO	18,525	87,750	11/05/2013	10/15/2018
74256L-AN-9	PRINCIPAL LFE GLOBAL				1FE	1,996,260	100.4000	2,008,000	2,000,000	1,997,929	0	735	0	0	2.375	2.410	MS	14,514	47,500	09/04/2014	09/11/2019
74256L-AR-0	PRINCIPAL LFE GLB FND II				1FE	498,440	98.7430	493,715	500,000	498,799	0	359	0	0	1.500	1.600	AO	1,521	3,750	04/11/2016	04/18/2019
74256L-AU-3	PRINCIPAL LFE GLB FND II				1FE	5,896,812	97.2060	5,735,154	5,900,000	5,897,025	0	213	0	0	3.000	3.000	AO	35,892	88,500	04/20/2016	04/18/2026
742718-BH-1	PROCTER & GAMBLE CO., M/W, DEB.			1	1FE	9,267,121	127.0190	10,409,207	8,195,000	8,798,455	0	(50,698)	0	0	6.450	5.400	JJ	243,733	528,578	01/10/2006	01/15/2026
742718-DB-2	PROCTER & GAMBLE CO, M/W SR UNSECURED			1	1FE	3,045,325	129.6970	3,242,425	2,500,000	2,950,444	0	(16,759)	0	0	5.800	4.320	FA	54,778	145,000	08/30/2010	08/15/2034
743315-AJ-2	PROGRESSIVE CORP. OH M/W, SR. NOTES			1	1FE	3,423,040	126.9120	5,076,480	4,000,000	3,603,085	0	18,878	0	0	6.625	7.910	MS	88,333	265,000	01/11/2001	03/01/2029
74340X-BE-0	PROLOGIS LP, MW			2	2FE	993,810	102.4670	1,024,670	1,000,000	994,420	0	523	0	0	3.750	3.820	MN	6,250	37,604	10/27/2015	11/01/2025
74348T-AJ-1	PROSPECT CAPITAL CORP, M/W SR UNSECURED			1	2FE	6,672,525	102.1520	6,844,184	6,700,000	6,681,353	0	2,418	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	100.1460	3,004,380	3,000,000	2,997,911	0	501	0	0	2.700	2.710	MN	8,100	81,000	11/19/2015	11/25/2020
74368C-AB-0	PROTECTIVE LIFE GLOBAL				1FE	3,000,000	99.2000	2,976,000	3,000,000	3,000,000	0	0	0	0	1.722	1.720	AO	10,906	25,830	04/12/2016	04/15/2019
743756-AB-4	PROV ST JOSEPH HLTH OBL, MW@25			1	1FE	1,000,000	94.6650	946,650	1,000,000	1,000,000	0	0	0	0	2.746	2.740	AO	7,094	0	09/20/2016	10/01/2026
744331-AF-6	PRUDENTIAL FUNDING LLC, P/P, 144A, NOTE				1FE	3,609,860	117.8770	4,715,080	4,000,000	3,809,385	0	20,853	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			1	1FE	6,164,280	106.3000	6,378,000	6,000,000	6,033,592	0	(19,876)	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			2	1FE	999,020	98.4130	984,130	1,000,000	999,416	0	95	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			1	1FE	1,994,780	105.1710	2,103,420	2,000,000	1,997,442	0	519	0	0	4.050	4.080	JD	6,750	81,000	05/19/2011	06/01/2021
744533-BL-3	PUBLIC SERVICE OKLAHOMA,M/W SR NOTES			1	2FE	3,988,320	106.4730	4,258,920	4,000,000	3,994,648	0	1,170	0	0	4.400	4.430	FA	73,333	176,000	01/13/2011	02/01/2021
744538-AC-3	PUB SVC NEW HAMP, MW@20			2	1FE	6,817,190	102.4590	6,659,835	6,500,000	6,726,917	0	(48,182)	0	0	3.200	2.360	MS	69,333	208,000	03/03/2015	09/01/2021
74456Q-AU-0	PUBLIC SERVICE ELECTRIC & GAS,MW +20BPS			1	1FE	3,311,790	117.5860	3,527,580	3,000,000	3,275,041	0	(6,598)	0	0	5.375	4.710	MN	26,875	161,250	09/02/2010	11/01/2039
74456Q-BM-7	PUBLIC SERVICE ELECTRIC, MW@20			2	1FE	4,975,100	100.1330	5,006,650	5,000,000	4,975,767	0	448	0	0	4.050	4.070	MN	33,750	202,500	05/06/2015	05/01/2045
74456Q-BQ-8	PUBLIC SERVICE ELECTRIC, MW@20			2	1FE	995,560	97.0480	970,480	1,000,000	995,625	0	65	0	0	3.800	3.820	MS	12,667	18,789	02/29/2016	03/01/2046
745332-CE-4	PUGET SOUND ENERGY INC, IST MTGE, CALLAB			2	1FE	2,000,000	104.7580	2,095,160	2,000,000	2,000,000	0	0	0	0	4.434	4.430	MN	11,331	88,680	11/14/2011	11/15/2041
745332-CG-9	PUGET SOUND ENERGY INC, MW@20			2	1FE	2,986,500	103.9480	3,118,440	3,000,000	2,986,845	0	233	0	0	4.300	4.320	MN	14,692	129,000	05/11/2015	05/20/2045
747301-AC-3	QUAD GRAPHICS INC, MW@50				4FE	2,335,213	97.5000	2,310,750	2,370,000	2,335,747	0	561	0	0	7.000	7.320	MN	27,650	126,700	11/16/2016	05/01/2022
74733V-AB-6	QEP RESOURCES INC, SR UNSECURED			2	4FE	3,209,720	100.2500	3,157,875	3,150,000	3,194,330	0	(6,832)	0	0	5.375	5.070	AO	42,328	169,313	08/29/2014	10/01/2022
74836H-AC-1	QUESTAR PIPELINE CO, M/W SR UNSECURED			1	1FE	4,422,054	104.3140	4,276,909	4,100,000	4,152,520	0	(46,060)	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			2	1FE	989,430	96.7810	967,819	1,000,000	990,316	0	194	0	0	4.875	4.940	JD	4,063	48,750	12/01/2011	12/01/2041
74840L-AA-0	QUICKEN LOANS INC, MW@50			2	3FE	3,779,171	97.2500	3,695,500	3,800,000	3,778,754	0	513	0	0	5.750	5.810	MN	36,417	218,500	04/15/2016	05/01/2025
74966N-AA-4	TALEN ENERGY SUPPLY LLC, MW@50			2	4FE	1,670,990	94.7500	1,781,300	1,880,000	1,704,913	0	33,923	0	0	5.125	9.330	JJ	44,428	43,475	06/03/2016	07/15/2019
751212-AB-7	RALPH LAUREN CORP, MW@20			2	1FE	4,989,750	101.0100	5,050,500	5,000,000	4,992,425	0	1,962	0	0	2.625	2.660	FA	48,490	131,250	08/13/2015	08/18/2020
75281A-AM-1	RANGE RESOURCES CORP., CO GUARNT			2	4FE	400,000	103.1870	412,750	400,000	400,000	0	0	0	0	5.750	5.750	JD	1,917	23,000	05/11/2011	06/01/2021
75281A-AN-9	RANGE RESOURCES CORP, CO GUARNT			2	4FE	1,495,000	99.2500	1,483,788	1,495,000	1,495,000	0	0	0	0	5.000	5.000	FA	28,239	74,750	02/24/2012	08/15/2022
754730-AD-1	RAYMOND JAMES FINANCIAL M/W SR NOTES			1	2FE	1,992,040	111.3570	2,227,140	2,000,000	1,994,593	0	588	0	0	5.625	5.670	AO	28,125	112,500	03/21/2012	04/01/2024
754730-AE-9	RAYMOND JAMES FINANCIAL, MW@35			1	2FE	1,996,820	97.5220	1,950,440	2,000,000	1,997,043	0	223	0	0	3.625	3.640	MS	34,035	0	07/07/2016	09/15/2026
755111-BT-7	RAYTHEON COMPANY, M/W SR UNSECURED			1	1FE	5,985,342	103.2390	6,354,360	6,155,000	6,087,881	0	16,111	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			1	1FE	3,987,640	99.5000	3,980,000	4,000,000	3,992,301	0	1,183	0	0	2.500	2.530	JD	4,444	100,000	11/27/2012	12/15/2022
755111-BY-6	RAYTHEON COMPANY, MW@15			2	1FE	1,987,540	101.7970	2,035,940	2,000,000	1,989,821	0	1,106	0	0	3.150	3.220	JD	2,800	63,000	11/24/2014	12/15/2024
756109-AH-7	REALTY INCOME CORP CALL @ MW +25BP				2FE	3,930,963	102.5770	3,820,993	3,725,000	3,753,259	0	(38,854)	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			2	2FE	1,597,650	110.9260	1,663,890	1,500,000	1,542,273	0	(9,887)	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			2	2FE	3,792,231	100.2820	3,805,702	3,795,000	3,794,450	0	499	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			2	2FE	7,863,157	100.8080	7,963,832	7,900,000	7,876,372	0	3,532	0	0	3.250	3.300	AO	54,203	256,750	01/08/2013	10/15/2022
75886A-AG-3	REGENCY ENERGY PART/FINA			2	2FE	1,682,500	103.2500	2,065,000	2,000,000	1,712,738	0	30,238	0	0	5.500	8.490	AO	23,222	110,000	02/05/2016	04/15/2023
759150-AC-2	REGIONALCARE HOSPITAL PR, MW@50			2	4FE	1,703,310	99.7500	1,685,775	1,690,000	1,702,128	0	(1,182)	0	0	8.250	8.080	MN	23,238	70,487	04/22/2016	05/01/2023
759351-AJ-8	REINSURANCE GROUP OF AMER,M/W SR UNSEC			1	2FE	994,470	108.0650	1,080,650	1,000,000	997,221	0	548	0	0	5.000	5.070	JD	4,167	50,000	05/24/2011	06/01/2021
760759-AL-4	REPUBLIC SERVICES, INC.M/W CO GUARNT			1	2FE	7,268,541	102.7810	7,117,584	6,925,000	7,015,304	0	(63,968)	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			2	2FE	1,994,460	103.8800	2,077,600	2,000,000	1,996,775	0	531	0	0	3.550	3.580	JD	5,917	71,000	05/14/2012	06/01/2022
760761-AB-2	REPUBLIC SERVICES INC,MW@35 BULLET			1	2FE	2,065,518	108.8250	1,958,850	1,800,000	1,929,341	0	(45,472)	0	0	5.500	2.720	MS	29,150	99,000	11/26/2013	09/15/2019

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
760761-AD-8	REPUBLIC SERVICES INC,MW@30			1	2FE	1,602,413	111.1820	1,578,784	1,420,000	1,542,865	0	(22,879)	0	0	5.250	3.310	MN	9,526	74,550	04/23/2014	11/15/2021
761565-AG-5	REX ENERGY CORP			2	5FE	216,400	52.0000	1,133,720	2,180,230	225,963	0	9,563	0	0	1.000	63.100	AO	5,451	40,672	04/01/2016	10/01/2020
761713-BF-2	REYNOLDS AMERICAN INC, MW@30			1	2FE	998,610	104.5920	1,045,920	1,000,000	998,886	0	180	0	0	4.000	4.020	JD	2,111	40,000	06/09/2015	06/12/2022
773903-AD-1	ROCKWELL AUTOMATION CALL @MW +25BP			1	1FE	11,190,108	103.7800	11,437,594	11,021,000	11,041,897	0	(22,002)	0	0	5.650	5.410	JD	51,891	622,687	12/21/2009	12/01/2017
774341-AB-7	ROCKWELL COLLINS INC,M/W SR UNSECURED			1	1FE	8,900,737	107.3640	8,897,255	8,287,000	8,543,819	0	(96,263)	0	0	5.250	3.900	JJ	200,614	435,068	11/21/2013	07/15/2019
774341-AC-5	ROCKWELL COLLINS INC., SR UNSECURED			2	1FE	997,190	100.6430	1,006,430	1,000,000	998,518	0	277	0	0	3.100	3.130	MN	3,961	31,000	11/16/2011	11/15/2021
774341-AE-1	ROCKWELL COLLINS INC, MW@15			2	1FE	3,163,500	102.3650	3,070,950	3,000,000	3,129,172	0	(17,143)	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	135.1920	4,055,760	3,000,000	3,414,681	0	(21,286)	0	0	7.850	6.240	JJ	108,592	235,500	02/05/2007	07/15/2029
776696-AD-8	ROPER INDUSTRIES INC, MW SR UNSECURED			1	2FE	11,165,150	100.3090	11,154,361	11,120,000	11,130,630	0	(12,005)	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			2	2FE	1,985,260	100.0770	2,001,540	2,000,000	1,990,537	0	1,442	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			1	2FE	7,914,530	100.3400	8,027,200	8,000,000	7,969,674	0	16,764	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			2	4FE	1,488,518	98.2500	2,010,195	2,046,000	1,528,633	0	41,677	0	0	5.625	10.880	JJ	53,068	83,166	02/18/2016	07/15/2022
778296-AA-1	ROSS STORES INC, MW@15			2	1FE	3,963,035	100.7640	3,980,178	3,950,000	3,960,514	0	(1,179)	0	0	3.375	3.330	MS	39,253	133,313	10/07/2014	09/15/2024
78355H-JR-1	RYDER SYSTEMS, INC, M/W SR UNSECURED			1	2FE	1,996,440	100.8460	2,016,920	2,000,000	1,999,730	0	633	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			2	2FE	3,036,170	100.1050	3,003,150	3,000,000	3,000,709	0	(8,459)	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			2	2FE	2,991,730	100.7260	3,021,780	3,000,000	2,997,992	0	1,675	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			2	2FE	5,996,537	100.5880	6,065,456	6,030,000	6,016,151	0	6,046	0	0	2.350	2.450	FA	49,203	141,705	07/18/2013	02/26/2019
78390X-AA-9	LEIDOS HOLDINGS INC, MW@20			2	3FE	2,072,390	103.0100	2,162,180	2,099,000	2,076,095	0	3,705	0	0	4.450	4.750	JD	7,784	86,174	06/02/2016	12/01/2020
78408L-AB-3	JOHNSON (S.C.) & SON INC, MW@ 15			2	1FE	1,537,890	100.4360	1,506,540	1,500,000	1,533,268	0	(3,884)	0	0	3.350	3.010	MS	12,702	50,250	10/16/2015	09/30/2024
78408L-AC-1	JOHNSON (S.C.) & SON INC, MW@20			2	1FE	4,908,650	100.4350	5,021,750	5,000,000	4,911,386	0	1,593	0	0	4.350	4.460	MS	54,979	217,500	06/08/2015	09/30/2044
78412F-AP-9	SESI LLC, MW@50			2	4FE	1,585,798	101.7500	1,672,770	1,644,000	1,590,456	0	4,659	0	0	7.125	7.930	JD	5,206	58,568	06/23/2016	12/15/2021
78442F-AZ-1	NAVIENT CORP				3FE	87,535	82.5000	100,650	122,000	88,527	0	879	0	0	5.625	8.800	FA	2,859	6,863	11/12/2015	08/01/2033
78454L-AL-4	SM ENERGY CO, MW@50			2	4FE	1,292,000	96.5000	1,246,780	1,292,000	1,292,000	0	0	0	0	5.625	5.620	JD	6,056	72,675	05/07/2015	06/01/2025
78486Q-AC-5	SILICON VALLEY BANK, MW T+45			1	1FE	5,992,230	108.3520	6,311,504	5,825,000	5,915,289	0	(22,456)	0	0	5.375	4.880	MS	92,189	313,094	06/13/2013	09/15/2020
78486Q-AD-3	SILICON VALLEY BANK, MW@30			1	1FE	8,458,170	96.3530	8,190,005	8,500,000	8,464,679	0	4,548	0	0	3.500	3.550	JJ	125,611	262,500	10/04/2016	01/29/2025
785592-AD-8	SABINE PASS LIQUEFACTION,MW@50			1	3FE	1,165,433	106.2500	1,275,000	1,200,000	1,174,400	0	3,260	0	0	5.625	6.030	AO	14,250	67,500	02/13/2014	04/15/2023
785592-AJ-5	SABINE PASS LIQUEFACTION			1	3FE	1,962,500	107.2500	2,145,000	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
785592-AP-1	SABINE PASS LIQUEFACTION, MW@50			1	3FE	4,182,000	107.7500	4,331,550	4,020,000	4,181,407	0	(593)	0	0	5.875	5.320	JD	129,896	0	12/07/2016	06/30/2026
78573N-AA-0	SABRE GLBL INC, MW@50			2	3FE	3,241,384	102.0000	3,257,880	3,194,000	3,235,032	0	(3,865)	0	0	5.375	5.030	AO	36,243	114,703	12/21/2016	04/15/2023
790849-AN-3	ST JUDE MEDICAL INC, MW@30			2	1FE	6,343,796	100.7460	6,326,849	6,280,000	6,338,049	0	(5,666)	0	0	3.875	3.740	MS	71,653	237,942	12/10/2015	09/15/2025
797440-BF-0	SAN DIEGO GAS & ELECTRIC, M/W, 1ST MTGE			1	1FE	4,701,289	116.4030	5,377,819	4,620,000	4,683,075	0	(2,035)	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	121.5970	15,564,416	12,800,000	12,889,785	0	(7,279)	0	0	6.000	5.890	JD	64,000	768,000	01/30/2009	06/01/2026
797440-BM-5	SAN DIEGO GAS & ELECTRIC,M/W 1ST MTGE			1	1FE	1,991,540	107.1940	2,143,880	2,000,000	1,992,499	0	175	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			1	1FE	5,526,428	98.7710	5,432,417	5,500,012	5,521,035	0	(7,709)	0	0	1.914	1.770	FA	43,863	105,270	04/16/2015	02/01/2022
79970Y-AD-7	SANCHEZ ENERGY CORP			1	5FE	471,440	95.0000	1,261,600	1,328,000	471,440	0	(275)	926,663	0	6.125	5.930	JJ	37,507	81,340	07/30/2014	01/15/2023
80589M-AE-2	SCANA CORP. M/W SR UNSECURED			2	2FE	992,380	101.0390	1,010,390	1,000,000	995,741	0	737	0	0	4.125	4.210	FA	17,188	41,250	01/18/2012	02/01/2022
808194-AA-2	A SCHULMAN INC, MW@50			2	4FE	1,512,950	104.5000	1,581,085	1,513,000	1,513,078	0	128	0	0	6.875	6.830	JD	8,668	87,175	07/13/2016	06/01/2023
808513-AD-7	CHARLES SCHWAB CORP. M/W SR NOTE			1	1FE	9,666,562	106.8950	9,930,546	9,290,000	9,487,947	0	(51,957)	0	0	4.450	3.780	JJ	182,587	413,405	02/20/2014	07/22/2020
808513-AG-0	CHARLES SCHWAB CORP, SR UNSECURED			1	1FE	12,708,724	102.3120	12,635,532	12,350,000	12,617,051	0	(42,907)	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			2	1FE	996,190	100.8850	1,008,850	1,000,000	996,515	0	302	0	0	3.450	3.490	FA	13,225	25,875	11/09/2015	02/13/2026
80874Y-AR-1	SCIENTIFIC GAMES INTERNA, MW@50			2	4FE	3,240,240	107.2500	3,329,040	3,104,000	3,215,359	0	(16,304)	0	0	7.000	5.970	JJ	108,640	140,000	11/14/2016	01/01/2022
81014A-AA-9	SCOTTRADE FIN SERVICE,144A SR UNSECU				2FE	5,043,720	113.0630	5,653,150	5,000,000	5,023,584	0	(4,433)	0	0	6.125	6.000	JJ	144,618	306,250	11/02/2011	07/11/2021
811065-AB-7	SCRIPPS NETWORKS INTERAC, MW@20			2	2FE	1,994,840	101.4180	2,028,360	2,000,000	1,996,929	0	1,013	0	0	2.750	2.800	MN	7,028	55,000	11/17/2014	11/15/2019
811065-AF-8	SCRIPPS NETWORKS INTERAC, MW@25			2	2FE	4,984,500	101.0570	5,052,850	5,000,000	4,987,703	0	2,009	0	0	3.500	3.550	JD	7,778	175,000	05/18/2015	06/15/2022
81211K-AV-2	SEALED AIR CORP, MW@50			2	3FE	2,303,453	102.7500	2,258,445	2,198,000	2,292,433	0	(11,020)	0	0	4.875	4.020	JD	8,929	107,153	03/23/2016	12/01/2022
816851-AS-8	SEMPRA ENERGY, M/W SR UNSECURED			1	2FE	1,998,960	100.1960	2,003,920	2,000,000	1,999,946	0	214	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			2	2FE	3,928,760	111.9140	4,476,560	4,000,000	3,958,737	0	6,754	0	0	6.750	7.000	JD	12,000	270,000	12/05/2011	12/15/2021
828807-CF-2	SIMON PROPERTY GROUP LP, M/W SR UNSECURE			2	1FE	2,532,305	106.8980	2,672,450	2,500,000	2,514,237	0	(3,300)	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			2	1FE	2,955,870	100.4290	3,012,870	3,000,000	2,993,976	0	8,372	0	0	2.150	2.430	MS	18,992	64,500	03/23/2012	09/15/2017
828807-CN-5	SIMON PROPERTY GRP,MW@20			1	1FE	7,874,550	98.6050	7,888,400	8,000,000	7,919,051	0	11,978	0	0	2.750	2.930	FA	91,667	220,000	03/07/2013	02/01/2023
82967N-AW-8	SIRIUS XM RADIO INC, MW@50			2	3FE	4,757,583	97.7500	4,545,375	4,650,000	4,754,506	0	(3,076)	0	0	5.375	5.010	JJ	151,351	0	09/01/2016	07/15/2026
832696-AB-4	SMUCKER (J.M.) CO, M/W CO GUARNT			1	2FE	7,787,920	103.9520	7,796,400	7,500,000	7,662,343	0	(31,519)	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			1	1FE	1,984,960	100.1080	2,002,160	2,000,000	1,999,925	0	1,899	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	102.8920	4,115,680	4,000,000	4,009,436	0	(8,735)	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			2	2FE	5,475,004	105.4130	5,534,183	5,250,000	5,403,093	0	(30,370)	0	0	4.375	3.670	MN	38,281	229,688	10/16/2014	11/01/2021
837004-BW-9	SOUTH CAROLINA ELECTRIC & GAS,M/W 1ST MO			1	1FE	1,999,620	118.5960	2,371,920	2,000,000	1,999,693	0	11	0	0	5.800	5.800	JJ	53,489	116,000	01/17/2003	01/15/2033
837004-BX-7	SOUTH CAROL E&G., M/W 1ST MORTGAGE			1	1FE	2,002,225	113.9960	2,325,518	2,040,000	2,011,524	0	1,010	0	0	5.300	5.420	MN	13,815	108,120	07/13/2005	05/15/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC 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
837004-BY-5	SOUTH CAROLINA ELECTRIC & GAS MW 1ST MTG			1	1FE	10,488,124	106.2960	10,937,858	10,290,000	10,329,947	0	(20,345)	0	0	5.250	5.020	MN	90,038	540,225	02/06/2009	11/01/2018
837004-CA-6	SOUTH CAROLINA ELEC & GAS, M/W 1ST MTGE			1	1FE	3,829,210	121.6120	4,256,420	3,500,000	3,787,011	0	(8,007)	0	0	6.250	5.550	JJ	109,375	218,750	12/14/2010	07/01/2036
837004-CB-4	SOUTH CAROL E&G, M/W NOTE			1	1FE	2,988,960	123.6510	3,709,530	3,000,000	2,990,571	0	217	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	108.3800	5,419,000	5,000,000	5,121,933	0	(61,975)	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			2	1FE	999,170	101.3710	1,013,710	1,000,000	999,245	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			1	1FE	3,718,190	117.2240	4,102,840	3,500,000	3,685,588	0	(6,027)	0	0	5.350	4.910	JJ	86,343	187,250	11/01/2010	07/15/2035
842400-FC-2	SOUTHERN CAL EDISON,M/W 1ST REF MORT			1	1FE	1,057,430	120.0050	1,200,050	1,000,000	1,049,551	0	(1,489)	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	106.2550	2,125,100	2,000,000	1,997,706	0	1,317	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			2	1FE	994,230	105.8360	1,058,360	1,000,000	997,189	0	572	0	0	3.875	3.940	JD	3,229	38,750	05/12/2011	06/01/2021
842400-FT-5	SOUTHERN CAL EDISON,1ST REF MORT, CALLAB			2	1FE	1,988,760	98.7500	1,975,000	2,000,000	1,989,892	0	236	0	0	3.900	3.930	JD	6,500	78,000	11/17/2011	12/01/2041
842400-GF-4	SOUTHERN CAL EDISON, MW@15			1	1FE	8,889,797	98.3720	8,695,382	8,839,286	8,879,404	0	(14,711)	0	0	1.845	1.670	FA	67,952	163,085	04/14/2015	02/01/2022
842434-CD-2	SOUTHERN CALIFORNIA GAS CO. M/W, 1ST MOR			1	1FE	1,996,040	104.7770	2,095,540	2,000,000	1,999,509	0	358	0	0	5.450	5.470	AO	23,011	109,000	10/14/2003	04/15/2018
842434-CG-5	SOUTHERN CALIFORNIA GAS CO.M/W BOND			1	1FE	5,969,227	121.4860	7,009,742	5,770,000	5,941,027	0	(5,493)	0	0	5.750	5.480	MN	42,393	331,775	11/01/2010	11/15/2035
842434-CJ-9	SOUTHERN CAL GAS CO., M/W 1ST MTGE			1	1FE	1,995,140	114.9650	2,299,300	2,000,000	1,995,625	0	92	0	0	5.125	5.140	MN	13,097	102,500	11/15/2010	11/15/2040
842434-CM-2	SOUTHERN CALIF GAS CO, MW@12.5			2	1FE	1,992,680	101.5780	2,031,560	2,000,000	1,994,171	0	657	0	0	3.150	3.190	MS	18,550	63,000	09/08/2014	09/15/2024
843646-AH-3	SOUTHERN POWER CO., M/W SR UNSECURED			1	2FE	1,512,385	100.7100	1,510,650	1,500,000	1,511,380	0	(229)	0	0	5.150	5.090	MS	22,746	77,250	11/10/2011	09/15/2041
844895-AT-9	SOUTHWEST GAS CORP, NOTE			2	1FE	1,997,950	102.4660	2,049,320	2,000,000	1,999,076	0	211	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			2	1FE	7,792,271	102.2580	7,592,657	7,425,000	7,683,525	0	(47,304)	0	0	3.875	3.110	AO	71,930	287,719	09/17/2014	04/01/2022
844895-AX-0	SOUTHWEST GAS CORP, MW@25			2	1FE	996,980	89.7470	897,470	1,000,000	996,980	0	0	0	0	3.800	3.810	MS	9,711	0	09/26/2016	09/29/2046
845437-BH-4	SOUTHWESTERN ELEC POWER, M/W BOND			1	2FE	997,110	100.1170	1,001,170	1,000,000	999,986	0	365	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			2	2FE	3,983,560	103.6640	4,146,560	4,000,000	3,990,901	0	1,591	0	0	3.550	3.590	FA	53,644	142,000	01/31/2012	02/15/2022
845467-AH-2	SOUTHWESTERN ENERGY CO,MW@35 CALL			2	3FE	7,938,161	94.4800	7,180,480	7,600,000	7,803,429	0	(37,134)	0	0	4.100	3.500	MS	91,749	311,600	05/15/2013	03/15/2022
845467-AK-5	SOUTHWESTERN ENERGY CO, MW@45			2	3FE	5,038,970	103.0000	5,150,000	5,000,000	5,024,537	0	(7,613)	0	0	4.050	3.870	JJ	88,875	202,500	01/21/2015	01/23/2020
84756N-AB-5	SPECTRA ENERGY PARTNERS,M/W SR UNSECURED			2	2FE	3,328,002	106.6670	3,280,010	3,075,000	3,229,153	0	(33,611)	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			2	2FE	3,580,778	101.5780	3,548,120	3,493,000	3,524,344	0	(18,395)	0	0	2.950	2.390	MS	27,478	103,044	11/18/2013	09/25/2018
84857L-A*-2	SPIRE INC			1	2FE	1,000,000	97.4150	974,159	1,000,000	1,000,000	0	0	0	0	2.520	2.520	MS	8,400	0	09/09/2016	09/01/2021
85205T-AG-5	SPIRIT AEROSYSTEMS INC, MW@30			2	2FE	7,153,600	98.6560	6,905,920	7,000,000	7,149,573	0	(4,027)	0	0	3.850	3.570	JD	11,978	145,231	10/03/2016	06/15/2026
852061-AQ-3	SPRINT COMMUNICATIONS, MW@50			1	4FE	13,301,470	108.5000	13,378,050	12,330,000	13,245,313	0	(56,157)	0	0	7.000	4.450	MS	287,700	70,000	12/15/2016	03/01/2020
854502-AC-5	STANLEY BLACK & DECKER I, CO GUARNT			2	1FE	4,093,690	103.1820	4,127,280	4,000,000	4,063,368	0	(12,494)	0	0	3.400	3.030	JD	11,333	136,000	06/25/2014	12/01/2021
854502-AD-3	STANLEY BLACK & DECKER I,M/W SR UNSECUR			1	1FE	11,924,920	100.4790	12,002,217	11,945,000	11,924,998	0	3,050	0	0	2.900	2.930	MN	57,734	346,405	10/07/2014	11/01/2022
85571B-AE-5	STARWOOD PROPERTY TRUST			1	3FE	4,119,676	101.3400	4,155,953	4,101,000	4,119,569	0	(107)	0	0	5.000	4.890	JD	8,544	0	12/22/2016	12/15/2021
857449-AB-8	STATE STREET BANK, SUB NOTE				1FE	7,977,020	105.9180	8,473,440	8,000,000	7,994,946	0	2,618	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	128.0040	9,593,900	7,495,000	8,257,792	0	(58,715)	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	101.3300	1,013,300	1,000,000	999,977	0	67	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	107.3410	4,293,640	4,000,000	3,993,489	0	1,388	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	99.8040	12,031,372	12,055,000	11,874,604	0	24,944	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	100.9850	2,019,700	2,000,000	1,998,326	0	181	0	0	3.300	3.310	JD	2,750	66,000	12/10/2014	12/16/2024
857477-AT-0	STATE STREET CORP				1FE	1,997,320	102.3760	2,047,520	2,000,000	1,997,634	0	230	0	0	3.550	3.560	FA	26,231	71,000	08/13/2015	08/18/2025
857477-AW-3	STATE STREET CORP				1FE	2,995,800	94.8430	2,845,290	3,000,000	2,996,028	0	228	0	0	2.650	2.660	MN	9,275	39,750	05/16/2016	05/19/2026
858119-AV-2	STEEL DYNAMICS INC,MW@50			2	3FE	1,026,950	104.2500	979,950	940,000	980,700	0	(16,685)	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			2	3FE	2,000,000	106.0000	2,120,000	2,000,000	2,000,000	0	0	0	0	5.500	5.500	AO	27,500	110,000	09/04/2014	10/01/2024
860630-AD-4	STIFEL FINANCIAL CORP, MW@30				2FE	3,919,356	99.3130	3,873,207	3,900,000	3,915,372	0	(1,699)	0	0	4.250	4.180	JJ	75,048	165,750	07/22/2014	07/18/2024
860630-AE-2	STIFEL FINANCIAL CORP, MW@30			1	2FE	2,988,420	100.2780	3,008,340	3,000,000	2,990,759	0	2,161	0	0	3.500	3.580	JD	8,750	105,000	11/23/2015	12/01/2020
863667-AF-8	STRYKER CORP, MW@12			2	1FE	15,935,813	100.5920	15,692,352	15,600,000	15,872,259	0	(33,880)	0	0	3.375	3.090	MN	67,275	526,500	06/12/2015	05/15/2024
863667-AH-4	STRYKER CORP, MW@20			2	1FE	1,999,820	99.3650	1,987,300	2,000,000	1,999,841	0	17	0	0	3.375	3.370	MN	11,250	67,875	10/26/2015	11/01/2025
863667-AN-1	STRYKER CORP, MW@25			2	1FE	993,480	100.9440	1,009,440	1,000,000	993,929	0	449	0	0	3.500	3.570	MS	10,306	17,986	03/03/2016	03/15/2026
86614W-AC-0	SUMMIT MID HLDS LLC / FI,MW@50			2	4FE	976,767	97.5000	946,725	971,000	974,678	0	(898)	0	0	5.500	5.380	FA	20,175	53,405	07/09/2014	08/15/2022
866930-AB-6	SUNAMERICA INC., DEB.				1FE	1,370,604	121.0980	1,558,531	1,287,000	1,325,618	0	(4,620)	0	0	8.125	7.520	AO	18,300	104,569	11/27/2000	04/28/2023
86723C-AD-0	SUNCOKE ENRGY PART LP/FI,MW@50			2	4FE	2,892,236	99.5000	2,795,950	2,810,000	2,846,073	0	(15,035)	0	0	7.375	6.690	FA	86,349	207,238	04/29/2014	02/01/2020
86765B-AJ-8	SUNOCO LOGISTICS PARTNER, MW@25			1	2FE	5,035,936	105.7690	5,002,874	4,730,000	4,958,828	0	(39,996)	0	0	4.650	3.600	FA	83,090	219,945	01/09/2015	02/15/2022
86765B-AL-3	SUNOCO LOGISTICS PARTNER, MW@25			2	2FE	3,850,640	97.6880	3,907,520	4,000,000	3,883,857	0	16,695	0	0	3.450	3.990	JJ	63,633	138,000	12/17/2014	01/15/2023
86765B-AN-9	SUNOCO LOGISTICS PARTNERS, MW@25			2	2FE	3,058,080	100.7730	3,023,190	3,000,000	3,046,495	0	(5,635)	0	0	4.250	3.990	AO	31,875	127,500	11/12/2014	04/01/2024
86787E-AP-2	SUNTRUST BANKS INC,CALLABLE			2	1FE	3,999,640	100.0120	4,000,480	4,000,000	3,999,986	0	115	0	0	1.350	1.350	FA	20,400	54,000	01/21/2014	02/15/2017
86787G-AJ-1	SUNTRUST BANK			2	2FE	1,017,450	96.5200	965,200	1,000,000	1,017,100	0	(350)	0	0	3.300	3.080	MN	4,217	16,408	10/04/2016	05/15/2026
867914-BF-9	SUNTRUST BANKS INC,CALLABLE			2	2FE	3,977,295	100.8860	3,984,997	3,950,000	3,960,078	0	(5,571)	0	0	2.350	2.200	MN	15,471	92,825	10/29/2013	11/01/2018
867914-BK-8	SUNTRUST BANKS INC			2	2FE	1,995,660	101.4130	2,028,260	2,000,000	1,996,336	0	676	0	0	2.900	2.940	MS	19,011	29,000	02/29/2016	03/03/2021
871503-AH-1	SYMANTEC CORP,MW@25 SR UNSECUR			1	2FE	5,801,835	102.5850	5,642,175	5,500,000	5,655,244	0	(38,708)	0	0	4.200	3.380	MS	68,017	231,000	02/12/2013	09/15/2020

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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
871829-AF-4	SYSCO CORP., M/W DEBENTURE			1	2FE	2,161,790	123.4740	2,469,480	2,000,000	2,102,679	0	(6,043)	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			1	2FE	1,581,825	103.8670	1,558,005	1,500,000	1,511,999	0	(10,286)	0	0	5.250	4.500	FA	30,406	78,750	02/11/2009	02/12/2018
871829-AM-9	SYSCO CORP., M/W SR NOTE			1	2FE	2,499,205	107.1320	2,678,300	2,500,000	2,499,786	0	88	0	0	5.375	5.370	MS	38,819	134,375	03/16/2009	03/17/2019
871829-AQ-0	SYSCO CORPORATION, MW@20			1	1FE	5,122,825	98.4510	5,183,445	5,265,000	5,162,934	0	17,007	0	0	2.600	2.980	JD	7,225	136,890	09/11/2014	06/12/2022
871829-AX-5	SYSCO CORPORATION, MW@20			2	2FE	998,090	100.8640	1,008,640	1,000,000	998,548	0	364	0	0	2.600	2.640	AO	6,500	26,217	09/23/2015	10/01/2020
871829-BC-0	SYSCO CORPORATION, MW@25			2	2FE	1,992,460	98.1330	1,962,660	2,000,000	1,992,865	0	405	0	0	3.300	3.340	JJ	30,433	19,067	03/22/2016	07/15/2026
87233Q-AA-6	TC PIPELINES LP,M/W SR UNSECURED			2	2FE	6,340,959	104.6920	6,203,001	5,925,000	6,179,205	0	(55,166)	0	0	4.650	3.530	JD	12,245	275,513	01/06/2015	06/15/2021
87236Y-AA-6	TD AMERITRADE HOLDING CO., M/W CO GUARNT			1	1FE	8,696,936	109.8580	8,661,205	7,884,000	8,264,085	0	(122,521)	0	0	5.600	3.800	JD	36,792	441,504	04/08/2014	12/01/2019
87236Y-AD-0	TD AMERITRADE HOLDING CO, MW@25			2	1FE	3,965,563	101.5200	4,010,040	3,950,000	3,962,649	0	(1,327)	0	0	3.625	3.570	AO	35,797	143,188	10/17/2014	04/01/2025
87236Y-AE-8	TD AMERITRADE HOLDING CO, MW@15			2	1FE	997,650	101.2450	1,012,450	1,000,000	998,218	0	309	0	0	2.950	2.980	AO	7,375	29,500	03/04/2015	04/01/2022
87264A-AF-2	T-MOBILE USA INC			2	3FE	4,422,235	103.0000	4,399,130	4,271,000	4,382,523	0	(39,712)	0	0	6.542	3.450	JJ	118,749	93,910	10/27/2016	04/28/2020
87305Q-CB-5	TTX CO, 144A M/W MTN NOTES			1	1FE	3,015,470	117.2040	3,516,120	3,000,000	3,014,094	0	(271)	0	0	5.875	5.830	JD	14,688	176,250	11/19/2010	12/01/2040
87305Q-CC-3	TTX CO., 144A M/W SR NOTE			1	1FE	4,000,000	103.9010	4,156,040	4,000,000	4,000,000	0	0	0	0	4.400	4.400	MN	29,333	176,000	04/26/2011	05/01/2021
87305Q-CD-1	TTX CO, MW +25 UNSECURED			1	1FE	1,004,890	99.2170	992,170	1,000,000	1,003,047	0	(468)	0	0	3.050	2.990	MN	3,897	30,500	11/15/2012	11/15/2022
87305Q-CF-6	TTX CO				1FE	4,871,444	104.8300	4,822,180	4,600,000	4,847,868	0	(22,858)	0	0	4.150	3.280	JJ	88,026	136,950	05/04/2016	01/15/2024
87470L-AA-9	TALLGRASS NRG PRTNR/FIN, MW@50			2	4FE	2,282,786	99.2500	2,248,013	2,265,000	2,281,960	0	(826)	0	0	5.500	5.340	MS	41,525	0	08/18/2016	09/15/2024
875484-AF-4	TANGER FACTORY OUTLET, M/W SR NOTE			1	2FE	3,148,756	110.7250	3,343,895	3,020,000	3,074,026	0	(14,117)	0	0	6.125	5.530	JD	15,415	184,975	12/22/2010	06/01/2020
87612E-AP-1	TARGET CORPORATION,M/W NOTE			1	1FE	10,422,860	101.3700	10,624,590	10,481,000	10,478,304	0	7,838	0	0	5.375	5.450	MN	93,892	563,354	01/30/2009	05/01/2017
87612E-AV-8	TARGET CORPORATION, M/W SR UNSECURED			1	1FE	997,130	105.9230	1,059,230	1,000,000	998,855	0	296	0	0	3.875	3.910	JJ	17,868	38,750	07/13/2010	07/15/2020
87612E-AZ-9	TARGET CORP., M/W SR UNSECURED			1	1FE	1,987,260	101.9030	2,038,060	2,000,000	1,993,119	0	1,248	0	0	2.900	2.970	JJ	26,744	58,000	01/09/2012	01/15/2022
87612E-BD-7	TARGET CORP,MW@15			1	1FE	1,991,120	103.8740	2,077,480	2,000,000	1,993,071	0	793	0	0	3.500	3.550	JJ	70,000	70,000	06/17/2014	07/01/2024
87612F-AB-9	TARGET CORP., MTN UNSECURED				1FE	2,569,658	104.4390	2,558,756	2,450,000	2,475,427	0	(17,673)	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			1	1FE	1,547,826	129.7720	1,777,876	1,370,000	1,530,869	0	(3,242)	0	0	6.850	5.900	JD	3,910	93,845	12/15/2010	12/16/2039
88023U-AG-6	TEMPUR SEALY INTL INC, MW@50			2	4FE	2,641,000	100.5000	2,654,205	2,641,000	2,641,000	0	0	0	0	5.500	5.500	JD	6,456	81,101	05/19/2016	06/15/2026
88033G-BU-3	TENET HEALTHCARE CORP, MW@50			1	3FE	2,616,336	101.0000	2,624,990	2,599,000	2,613,951	0	(1,418)	0	0	4.750	4.560	JD	10,288	113,953	10/28/2016	06/01/2020
88104L-AA-1	TERRAFORM POWER OPERATIN, MW@50			2	5FE	2,290,813	101.2500	2,321,663	2,293,000	2,287,769	0	(894)	0	0	5.875	5.840	FA	56,131	134,714	09/02/2015	02/01/2023
88160Q-AA-1	TESORO LOGISTICS LP/CORP, M/W CALLABLE			2	3FE	1,333,325	103.1250	1,371,563	1,330,000	1,331,277	0	(675)	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			2	3FE	2,811,076	105.0000	2,959,950	2,819,000	2,810,962	0	801	0	0	6.125	6.170	AO	36,451	138,762	05/09/2016	10/15/2021
88160Q-AN-3	TESORO LOGISTICS LP/CORP, MW@50			2	3FE	1,642,000	102.1250	1,676,893	1,642,000	1,642,000	0	0	0	0	5.250	5.250	JJ	6,944	0	11/29/2016	01/15/2025
882384-AA-8	TEXAS EASTERN TR, 144A M/W SR UNSECURED			1	2FE	8,421,008	102.9540	7,906,867	7,680,000	7,787,544	0	(148,461)	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			2	2FE	4,027,660	97.3360	3,893,440	4,000,000	4,016,789	0	(2,775)	0	0	2.800	2.710	AO	23,644	112,000	11/21/2012	10/15/2022
882508-AU-8	TEXAS INSTRUMENT INC, M/W SR UNSECURED			1	1FE	1,987,800	99.7760	1,995,520	2,000,000	1,995,309	0	1,756	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	421,053	101.4070	426,977	421,053	421,053	0	0	0	0	4.590	4.590	MS	5,744	19,326	03/14/2008	09/14/2017
883203-BW-0	TEXTRON INC, MW@35			2	2FE	3,248,630	100.1190	3,253,868	3,250,000	3,248,727	0	97	0	0	4.000	4.000	MS	38,278	66,444	03/04/2016	03/15/2026
883556-AX-0	THERMO FISHER SCIENTIFIC, MW SR UNSECURED			1	2FE	993,530	106.9030	1,069,030	1,000,000	996,958	0	649	0	0	4.500	4.580	MS	15,000	45,000	02/14/2011	03/01/2021
883556-AZ-5	THERMO FISHER SCIENTIFIC, MW@20			2	2FE	2,052,780	103.3510	2,067,020	2,000,000	2,036,718	0	(7,703)	0	0	3.600	3.140	FA	27,200	72,000	11/10/2014	08/15/2021
883556-BB-7	THERMO FISHER SCIENTIFIC,M/W SR UNSECURE			1	2FE	999,850	100.1430	1,001,430	1,000,000	999,969	0	30	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			2	2FE	1,959,400	100.0980	2,001,960	2,000,000	1,969,365	0	4,493	0	0	3.150	3.430	JJ	29,050	63,000	09/26/2014	01/15/2023
883556-BM-3	THERMO FISHER SCIENTIFIC, MW@25			2	2FE	2,995,740	100.3250	3,009,750	3,000,000	2,996,137	0	373	0	0	3.650	3.660	JD	4,867	111,325	11/30/2015	12/15/2025
883556-BN-1	THERMO FISHER SCIENTIFIC, MW@25			2	2FE	1,990,240	98.2870	1,965,740	2,000,000	1,991,149	0	909	0	0	3.000	3.070	AO	12,667	30,333	04/04/2016	04/15/2023
883556-BR-2	THERMO FISHER SCIENTIFIC, MW@25			2	2FE	3,820,360	94.4250	3,777,000	4,000,000	3,822,283	0	1,923	0	0	2.950	3.490	MS	33,433	0	11/14/2016	09/19/2026
88579E-AC-9	3M COMPANY, M/W SR UNSECURED MTN			1	1FE	3,515,900	125.7860	3,773,580	3,000,000	3,442,306	0	(13,104)	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	98.0240	1,960,480	2,000,000	1,982,918	0	2,902	0	0	2.000	2.160	JD	556	40,000	06/21/2012	06/26/2022
88579Y-AH-4	3M COMPANY, MW@12.5			1	1FE	1,496,430	99.8750	1,393,256	1,395,000	1,492,963	0	(2,106)	0	0	3.875	3.470	JD	2,403	54,056	04/20/2015	06/15/2044
887317-AK-1	TIME WARNER INC. M/W CO GUARNT			1	2FE	1,978,860	107.1300	2,142,600	2,000,000	1,989,768	0	2,122	0	0	4.750	4.880	MS	24,278	95,000	03/29/2011	03/29/2021
887317-AN-5	TIME WARNER INC. M/W CO GUARNT			1	2FE	982,970	103.8220	1,038,220	1,000,000	990,691	0	1,627	0	0	4.000	4.200	JJ	18,444	40,000	10/12/2011	01/15/2022
887317-AQ-8	TIME WARNER INC, M/W SR UNSECURED			1	2FE	2,518,730	100.5850	2,514,625	2,500,000	2,513,623	0	(2,252)	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			2	2FE	6,933,120	99.4400	6,960,800	7,000,000	6,939,325	0	5,435	0	0	3.600	3.710	JJ	116,200	236,500	02/04/2016	07/15/2025
88732J-AW-8	TIME WARNER CABLE INC., M/W CO GUARNT			1	2FE	3,922,050	106.1330	3,979,988	3,750,000	3,815,829	0	(19,532)	0	0	5.000	4.380	FA	78,125	187,500	12/03/2010	02/01/2020
88732J-AX-6	TIME WARNER CABLE INC., SR UNSECURED			2	2FE	2,935,620	103.3840	3,101,520	3,000,000	2,970,546	0	6,387	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			2	2FE	991,090	102.6930	1,026,930	1,000,000	995,374	0	882	0	0	4.000	4.110	MS	13,333	40,000	09/07/2011	09/01/2021
887389-AJ-3	TIMKEN CO, MW@25			2	2FE	8,987,090	97.9910	8,819,190	9,000,000	8,989,720	0	921	0	0	3.875	3.880	MS	116,250	348,750	02/19/2015	09/01/2024
889175-BE-4	TOLEDO EDISON, M/W 1ST MORTGAGE			1	2FE	646,146	110.6330	688,137	622,000	631,252	0	(2,401)	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	118.9970	5,973,649	5,020,000	5,398,869	0	(46,868)	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			1	1FE	1,534,092	104.1810	1,382,482	1,327,000	1,380,920	0	(55,644)	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			1	1FE	12,815,866	105.9040	13,132,096	12,400,000	12,658,972	0	(63,534)	0	0	3.900	3.290	MN	80,600	483,600	02/21/2014	11/01/2020
896818-AL-5	TRIUMPH GROUP INC, MW@50			2	4FE	1,032,723	93.2500	1,089,160	1,168,000	1,046,547	0	13,824	0	0	5.250	7.610	JD	5,110	61,320	03/28/2016	06/01/2022

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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
898813-AK-6	TUCSON ELECTRIC POWER,M/W SR UNSECURED			1	2FE	1,993,640	109.0940	2,181,880	2,000,000	1,996,516	0	614	0	0	5.150	5.190	MN	13,161	103,000	11/03/2011	11/15/2021
898813-AL-4	TUCSON ELECTRIC POWER,,/W SR UNSECURED			1	2FE	1,993,500	100.8280	2,016,560	2,000,000	1,995,849	0	581	0	0	3.850	3.880	MS	22,672	77,000	09/11/2012	03/15/2023
90119#-AA-3	TWAIN NOTE ISSUER 8 LLC				1FE	1,566,137	100.0000	1,566,137	1,566,137	1,566,137	0	0	0	0	6.000	6.000	MJSD	261	72,014	03/23/2016	12/31/2020
90131H-AE-5	21ST CENTURY FOX AMERICA			2	2FE	3,008,945	101.2550	3,037,650	3,000,000	3,007,266	0	(823)	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	106.9140	4,276,560	4,000,000	3,987,924	0	2,606	0	0	4.500	4.580	FA	68,000	180,000	02/09/2011	02/15/2021
90131H-BW-4	21ST CENTURY FOX AMERICA			2	2FE	4,976,210	101.2150	5,060,750	5,000,000	4,978,245	0	1,998	0	0	3.700	3.750	AO	39,056	181,917	02/05/2016	10/15/2025
90265E-AG-5	UDR INC., CALLABLE CO GUARNT			2	2FE	7,422,350	107.1220	7,498,540	7,000,000	7,240,637	0	(46,196)	0	0	4.625	3.790	JJ	153,781	323,750	11/07/2012	01/10/2022
90327Q-CX-5	USAA CAPITAL CORP, MW@15			1	1FE	4,997,600	100.3060	5,015,300	5,000,000	4,998,286	0	457	0	0	2.450	2.460	FA	51,042	127,264	07/14/2015	08/01/2020
90331H-ML-4	US BANK NA CINCINNATI			2	1FE	1,998,200	100.3610	2,007,220	2,000,000	1,998,960	0	354	0	0	2.125	2.140	AO	7,438	42,500	10/23/2014	10/28/2019
90331H-MS-9	US BANK NA CINCINNATI			2	1FE	2,989,890	97.5860	2,927,580	3,000,000	2,991,624	0	911	0	0	2.800	2.830	JJ	35,933	84,000	01/22/2015	01/27/2025
904311-AA-5	UNDER ARMOUR INC, MW@25			2	2FE	3,991,180	94.4430	3,777,720	4,000,000	3,991,609	0	429	0	0	3.250	3.270	JD	5,778	65,722	06/20/2016	06/15/2026
906548-CA-8	UNION ELECTRIC CO., SEC. NOTE				1FE	2,449,656	105.2040	2,524,896	2,400,000	2,407,803	0	(4,632)	0	0	5.100	4.880	FA	51,000	122,400	06/13/2005	08/01/2018
907818-CW-6	UNION PACIFIC CORP, M/W SR NOTE			1	1FE	961,567	101.5180	1,012,134	997,000	995,224	0	5,144	0	0	5.650	6.200	MN	9,388	56,331	12/29/2008	05/01/2017
907818-DB-1	UNION PACIFIC CORP, M/W SR NOTE			1	1FE	1,996,340	111.5700	2,231,400	2,000,000	1,998,927	0	468	0	0	7.875	7.900	JJ	72,625	157,500	10/02/2008	01/15/2019
907818-DM-7	UNION PACIFIC CORP,M/W SR UNSECURED			2	1FE	999,430	100.8830	1,008,830	1,000,000	999,668	0	50	0	0	2.950	2.950	JJ	13,603	29,500	06/06/2012	01/15/2023
907818-DP-0	UNION PACIFIC CORP, MW@20			2	1FE	5,442,550	102.9930	5,149,650	5,000,000	5,426,543	0	(9,709)	0	0	4.250	3.730	AO	44,861	212,500	04/23/2015	04/15/2043
907818-DZ-8	UNION PACIFIC CORP, MW@15			2	1FE	2,173,380	100.7050	2,014,100	2,000,000	2,167,676	0	(3,480)	0	0	4.150	3.660	JJ	38,272	83,000	04/21/2015	01/15/2045
907818-ED-6	UNION PACIFIC CORP, MW@15			2	1FE	4,968,900	101.5120	5,075,600	5,000,000	4,973,191	0	2,694	0	0	3.250	3.320	FA	61,389	187,778	06/16/2015	08/15/2025
90783#-AA-1	UNION PACIFIC RR, M/W PASS THRU CERTS				1FE	686,591	112.1050	769,702	686,591	686,591	0	0	0	0	5.866	5.860	JJ	20,026	40,275	07/24/2006	07/02/2030
90783X-AA-9	UNION PACIFIC RR CO 07-03 PASS THRU CERT			1	1FE	896,129	114.7220	1,010,431	880,759	892,702	0	(1,272)	0	0	6.176	6.030	JJ	27,047	54,396	01/14/2009	01/02/2031
91019P-CS-9	UDR INC., M/W CO GUARNT			1	2FE	3,972,932	103.2990	4,131,960	4,000,000	3,993,872	0	4,108	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	118.6450	4,914,276	4,142,000	4,454,480	0	(85,108)	0	0	8.375	5.790	AO	86,723	346,893	10/17/2002	04/01/2020
911308-AB-0	UNITED PARCEL SERVICE OF AMER., M/W, DEB			1	1FE	12,328,420	141.4590	14,145,900	10,000,000	11,585,311	0	(74,461)	0	0	8.375	6.540	AO	209,375	837,500	12/10/2002	04/01/2030
911312-AH-9	UNITED PARCEL SERVICE OF AMER, M/W SR NT			1	1FE	3,080,610	104.2200	3,126,600	3,000,000	3,010,426	0	(9,533)	0	0	5.500	5.150	JJ	76,083	165,000	01/17/2008	01/15/2018
911312-AK-2	UNITED PARCEL SERVICE, M/W SR UNSECURED			1	1FE	4,948,808	107.3900	4,725,160	4,400,000	4,634,275	0	(100,607)	0	0	5.125	2.630	AO	56,375	225,500	11/20/2013	04/01/2019
911312-AM-8	UNITED PARCEL SERVICE, M/W SR UNSECURED			1	1FE	1,960,980	103.3540	2,067,080	2,000,000	1,982,873	0	3,887	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			2	1FE	1,975,760	114.3700	2,287,400	2,000,000	1,978,308	0	467	0	0	4.875	4.950	MN	12,458	97,500	11/08/2010	11/15/2040
911312-AQ-9	UNITED PARCEL SERVICE, M/W SR UNSECURED			1	1FE	998,670	99.5870	995,870	1,000,000	999,198	0	128	0	0	2.450	2.460	AO	6,125	24,500	09/24/2012	10/01/2022
911365-BD-5	UNITED RENTALS NORTH AM, MW@50			2	4FE	2,340,250	102.0000	2,346,000	2,300,000	2,340,151	0	(99)	0	0	5.500	5.180	JJ	58,331	0	12/19/2016	07/15/2025
91159H-HA-1	US BANCORP, CALLABLE SR UNSECURED			2	1FE	2,988,570	107.0100	3,210,300	3,000,000	2,994,391	0	1,140	0	0	4.125	4.170	MN	12,719	123,750	05/19/2011	05/24/2021
91159H-HC-7	U.S. BANCORP, CALLABLE SR UNSECURED			2	1FE	1,998,600	101.9560	2,039,120	2,000,000	1,999,231	0	135	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			2	1FE	3,992,520	100.1430	4,005,720	4,000,000	3,999,424	0	1,530	0	0	1.650	1.680	MN	8,433	66,000	05/03/2012	05/15/2017
91159H-HK-9	US BANCORP			2	1FE	5,062,150	101.9070	5,095,350	5,000,000	5,061,919	0	(1,156)	0	0	3.600	3.400	MS	55,000	144,000	10/04/2016	09/11/2024
91159H-HM-5	US BANCORP			2	1FE	2,997,690	97.3560	2,920,680	3,000,000	2,997,828	0	138	0	0	3.100	3.100	AO	16,533	46,758	04/21/2016	04/27/2026
91159J-AA-4	U.S. BANCORP,SUBORDINATED MTN, CALLABLE			2	1FE	9,148,120	100.5930	9,053,370	9,000,000	9,146,371	0	(3,720)	0	0	2.950	2.620	JJ	122,425	59,000	11/21/2016	07/15/2022
912909-AK-4	UNITED STATES STEEL CORP, MW@50			2	3FE	2,444,200	110.5530	2,675,383	2,420,000	2,441,295	0	(2,905)	0	0	8.375	8.070	JJ	130,050	0	05/03/2016	07/01/2021
913017-AR-0	UNITED TECHNOLOGIES, DEB.				1FE	1,124,030	118.6920	1,186,920	1,000,000	1,031,042	0	(9,336)	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	124.4730	3,111,825	2,500,000	2,779,001	0	(57,808)	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	130.1900	2,603,800	2,000,000	2,106,968	0	(6,224)	0	0	6.700	6.050	FA	55,833	134,000	08/20/2007	08/01/2028
913017-BR-9	UNITED TECH CORP., M/W SR UNSECURED			1	1FE	995,010	107.9180	1,079,180	1,000,000	998,159	0	508	0	0	4.500	4.560	AO	9,500	45,000	02/23/2010	04/15/2020
913017-BT-5	UNITED TECHNOLOGIES CORP, MW@25			1	1FE	8,573,550	107.0400	8,563,200	8,000,000	8,552,679	0	(12,680)	0	0	4.500	4.050	JD	30,000	360,000	06/10/2015	06/01/2042
913017-BU-2	UNITED TECHNOLOGIES CORP,MW@15			1	1FE	3,971,604	100.2610	3,910,179	3,900,000	3,908,979	0	(21,373)	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			1	1FE	1,997,240	100.9990	2,019,980	2,000,000	1,997,346	0	48	0	0	4.150	4.150	MN	10,606	83,000	04/29/2015	05/15/2045
91324P-CV-2	UNITED HEALTH GROUP, MW@20			1	1FE	10,918,715	98.6300	10,369,958	10,514,000	10,902,171	0	(16,544)	0	0	3.100	2.640	MS	95,969	103,333	10/06/2016	03/15/2026
91324P-CW-0	UNITEDHEALTH GROUP INC, MW@15			1	1FE	4,317,372	101.5830	4,368,069	4,300,000	4,317,344	0	(28)	0	0	3.450	3.400	JJ	4,533	0	12/20/2016	01/15/2027
913275-AC-7	KEMPER CORP, SR UNSECURED				2FE	3,985,555	101.4790	4,059,160	4,000,000	3,999,300	0	1,814	0	0	6.000	6.040	MN	30,667	240,000	05/09/2007	05/15/2017
91412N-AX-8	UNIVERSITY OF CHICAGO, MW@25			1	1FE	1,126,785	97.8830	1,076,713	1,100,000	1,125,019	0	(1,766)	0	0	3.622	3.360	AO	9,961	39,842	01/14/2016	10/01/2027
918204-AS-7	VF CORP,MW@20			1	1FE	2,819,063	103.6800	2,514,240	2,425,000	2,513,889	0	(105,264)	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			1	2FE	5,401,160	110.3730	5,518,650	5,000,000	5,155,289	0	(45,554)	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			1	2FE	2,263,860	101.3690	2,027,380	2,000,000	2,016,436	0	(48,313)	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			2	2FE	9,078,216	103.6830	8,864,897	8,550,000	8,857,598	0	(58,654)	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			2	2FE	3,885,902	107.5200	4,193,280	3,900,000	3,893,011	0	1,389	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			2	2FE	2,069,920	105.7180	2,114,360	2,000,000	2,053,287	0	(9,992)	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			2	2FE	5,188,260	103.6680	5,183,400	5,000,000	5,063,822	0	(29,531)	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			2	2FE	6,570,943	100.9460	6,720,985	6,658,000	6,597,575	0	9,587	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			2	2FE	1,999,360	100.2060	2,004,120	2,000,000	1,999,867	0	116	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			1	2FE	2,001,520	100.6050	2,012,100	2,000,000	2,000,743	0	(216)	0	0	2.700	2.680	AO	13,500	54,000	03/14/2013	04/01/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92277G-AG-2	VENTAS REALTY LP, MW@30			2	2FE	992,180	102.2310	1,022,310	1,000,000	993,072	0	618	0	0	4.125	4.210	JJ	19,021	41,135	07/09/2015	01/15/2026
92343V-AL-8	VERIZON COMMUNICATIONS M/W BOND			1	2FE	4,893,360	104.3440	5,217,200	5,000,000	4,984,681	0	12,857	0	0	5.500	5.780	FA	103,889	275,000	03/27/2008	02/15/2018
92343V-AX-2	VERIZON COMMUNICATIONS, M/W SR UNSECURED			1	2FE	2,175,560	107.2220	2,144,440	2,000,000	2,084,714	0	(18,178)	0	0	4.600	3.510	AO	23,000	92,000	08/05/2011	04/01/2021
92343V-BC-7	VERIZON COMMUNICATIONS,M/W SR UNSECURED			1	2FE	992,080	103.2170	1,032,170	1,000,000	995,818	0	779	0	0	3.500	3.590	MN	5,833	35,000	10/28/2011	11/01/2021
92343V-BJ-2	VERIZON COMMUNICATIONS, M/W SR UNSECURED			2	2FE	1,997,900	96.5910	1,931,820	2,000,000	1,998,708	0	204	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	102.2320	3,884,816	3,800,000	3,861,346	0	(20,221)	0	0	2.720	1.730	MJSD	5,144	93,158	09/11/2013	09/14/2018
92343V-BP-8	VERIZON COMMUNICATIONS,MW@35 BULLET			1	2FE	3,725,925	103.3020	3,615,570	3,500,000	3,581,796	0	(46,628)	0	0	3.650	2.240	MS	37,970	127,750	10/29/2013	09/14/2018
92343V-CR-3	VERIZON COMMUNICATIONS, MW@25			2	2FE	3,974,620	99.6790	3,987,160	4,000,000	3,979,400	0	2,242	0	0	3.500	3.570	MN	23,333	140,000	10/22/2014	11/01/2024
925524-BG-4	VIACOM INC., M/W SR UNSECURED			1	2FE	3,932,800	104.5000	4,180,000	4,000,000	3,968,261	0	6,746	0	0	4.500	4.710	MS	60,000	180,000	02/14/2011	03/01/2021
92553P-AM-4	VIACOM INC, M/W SR UNSECURED, CALLABLE			2	2FE	985,530	96.9640	969,640	1,000,000	991,526	0	1,396	0	0	3.125	3.290	JD	1,389	31,250	06/07/2012	06/15/2022
92553P-AR-3	VIACOM INC,M/W SR UNSECURED, CALLABLE			2	2FE	5,951,297	95.9150	5,658,985	5,900,000	5,933,343	0	(5,058)	0	0	3.250	3.140	MS	56,460	191,750	04/11/2013	03/15/2023
92553P-AS-1	VIACOM INC, SR UNSECURE			1	2FE	2,485,375	100.3000	2,507,500	2,500,000	2,494,949	0	2,928	0	0	2.500	2.620	MS	20,833	62,500	08/15/2013	09/01/2018
92553P-AY-8	VIACOM INC, MW@20			2	2FE	1,999,720	99.8690	1,997,380	2,000,000	1,999,834	0	53	0	0	2.750	2.750	JD	2,444	55,000	12/03/2014	12/15/2019
927804-FC-3	VIRGINIA ELEC & POWER CO,MW@25			1	2FE	1,154,380	103.0370	1,030,370	1,000,000	1,031,764	0	(44,512)	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			2	2FE	997,590	101.3720	1,013,720	1,000,000	998,699	0	236	0	0	2.950	2.970	JJ	13,603	29,500	01/09/2012	01/15/2022
927804-FT-6	VIRGINIA ELEC & POWER CO, MW@20			2	1FE	1,992,880	101.7580	2,035,160	2,000,000	1,993,086	0	125	0	0	4.200	4.220	MN	10,733	84,000	05/11/2015	05/15/2045
927804-FU-3	VIRGINIA ELEC & POWER CO, MW@20			2	1FE	1,999,820	99.2810	1,985,620	2,000,000	1,999,836	0	16	0	0	3.150	3.150	JJ	29,050	31,675	01/12/2016	01/15/2026
927804-FV-1	VIRGINIA ELEC & POWER CO, MW@15			2	1FE	4,985,400	97.2090	4,860,450	5,000,000	4,985,557	0	157	0	0	2.950	2.980	MN	18,438	0	11/10/2016	11/15/2026
92826C-AD-4	VISA INC, MW@15			2	1FE	11,257,050	100.4390	11,048,290	11,000,000	11,248,256	0	(8,839)	0	0	3.150	2.850	JD	16,363	267,750	11/09/2016	12/14/2025
929043-AG-2	VORNADO REALTY LP, M/W SR UNSECURED			1	2FE	6,285,232	108.1500	6,575,520	6,080,000	6,204,363	0	(22,220)	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			1	2FE	1,103,930	106.7500	1,067,500	1,000,000	1,021,682	0	(13,952)	0	0	7.000	5.430	JD	3,111	70,000	02/12/2010	06/15/2018
93100P-AA-6	WAKE FOREST UNIV BMC, MW@25			2	1FE	4,000,000	95.5830	3,823,320	4,000,000	4,000,000	0	0	0	0	3.093	3.090	JD	19,933	0	10/27/2016	06/01/2026
931142-AU-7	WAL-MART STORES, INC, DEBENTURE				1FE	4,585,720	124.2880	4,971,520	4,000,000	4,266,069	0	(31,486)	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	144.4040	4,332,120	3,000,000	3,209,438	0	(9,690)	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	101.0960	2,021,920	2,000,000	2,005,814	0	(21,798)	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	104.8770	1,206,086	1,150,000	1,157,358	0	(6,215)	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	131.8190	1,581,828	1,200,000	1,306,672	0	(2,596)	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	105.0400	1,575,600	1,500,000	1,490,308	0	4,347	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	115.0870	8,056,090	7,000,000	6,975,053	0	525	0	0	5.000	5.020	AO	64,167	350,000	11/09/2010	10/25/2040
931142-DG-5	WAL-MART STORES INC			2	1FE	4,922,900	100.4570	5,022,850	5,000,000	4,925,556	0	1,556	0	0	4.000	4.090	AO	44,444	200,000	05/13/2015	04/11/2043
931142-DQ-3	WAL-MART STORES INC, MW@15			2	1FE	4,067,200	105.5270	4,221,080	4,000,000	4,065,292	0	(1,299)	0	0	4.300	4.190	AO	32,967	172,000	05/21/2015	04/22/2044
931422-AE-9	WALGREEN CO, M/W NOTE			1	2FE	4,330,882	105.8340	4,406,928	4,164,000	4,206,215	0	(19,289)	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			1	1FE	1,999,420	107.9060	2,158,120	2,000,000	1,999,661	0	40	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	119.0910	1,190,910	1,000,000	1,000,000	0	0	0	0	5.781	5.780	MS	17,022	57,810	03/17/2006	03/15/2036
93884P-DW-7	WASHINGTON GAS LIGHT CO, MW@20			2	1FE	3,014,620	94.1200	2,823,600	3,000,000	3,014,539	0	(81)	0	0	3.796	3.760	MS	33,215	0	09/13/2016	09/15/2046
94106L-AY-5	WASTE MANAGEMENT INC,M/W SR UNSECURED			2	2FE	1,993,620	100.5210	2,010,420	2,000,000	1,996,139	0	613	0	0	2.900	2.930	MS	17,078	58,000	09/05/2012	09/15/2022
948565-AC-0	WEEKLEY HOMES LLC/ FINAN			2	5FE	2,652,480	89.0000	2,364,730	2,657,000	2,646,561	0	(1,143)	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			2	2FE	4,912,267	99.7130	4,885,937	4,900,000	4,907,508	0	(1,212)	0	0	3.375	3.340	MS	48,694	165,375	11/05/2012	10/15/2022
948741-AJ-2	WEINGARTEN REALTY INVEST SR UNSECURED			2	2FE	3,988,680	99.5850	3,983,400	4,000,000	3,992,525	0	1,044	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			1	2FE	3,981,200	100.1110	4,004,440	4,000,000	3,999,556	0	3,599	0	0	2.375	2.460	FA	35,889	95,000	08/10/2011	02/15/2017
949746-SA-0	WELLS FARGO & COMPANY			1	1FE	4,995,300	97.3060	4,865,300	5,000,000	4,995,689	0	389	0	0	2.100	2.110	JJ	45,500	0	07/18/2016	07/26/2021
94974B-FC-9	WELLS FARGO & CO, SR NOTE				1FE	2,993,460	102.8850	3,086,550	3,000,000	2,996,325	0	635	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	100.2830	2,005,660	2,000,000	1,999,882	0	331	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	100.3600	11,258,385	11,218,000	11,260,764	0	(6,225)	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	98.9750	3,959,000	4,000,000	3,991,390	0	968	0	0	3.300	3.330	MS	41,067	132,000	09/02/2014	09/09/2024
94974B-GL-8	WELLS FARGO & COMPANY				1FE	8,194,810	102.8570	8,228,560	8,000,000	8,193,378	0	(1,972)	0	0	4.300	4.010	JJ	151,933	215,000	10/13/2016	07/22/2027
95081Q-AL-8	WESCO DISTRIBUTION INC, MW@50			2	4FE	2,396,000	100.2500	2,401,990	2,396,000	2,396,000	0	0	0	0	5.375	5.370	JD	5,724	64,393	06/02/2016	06/15/2024
955278-BH-8	WEST PENN POWER CO,144A M/W IST MTGE			1	2FE	1,634,360	103.8490	1,557,735	1,500,000	1,535,609	0	(36,668)	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			2	1FE	1,999,980	100.0720	2,001,440	2,000,000	2,000,000	0	13	0	0	3.250	3.250	JD	5,417	68,250	11/05/2015	12/01/2025
95709T-AN-0	WESTAR ENERGY INC, MW@15			2	1FE	4,992,950	94.0590	4,702,950	5,000,000	4,993,304	0	354	0	0	2.550	2.560	JJ	67,646	0	06/13/2016	07/01/2026
958102-AK-1	WESTERN DIGITAL CORP, MW@50			2	3FE	4,137,200	118.2500	4,579,823	3,873,000	4,122,414	0	(14,786)	0	0	10.500	8.910	AO	101,666	189,777	08/25/2016	04/01/2024
958254-AE-4	WESTERN GAS PARTNERS LP, MW@30			2	2FE	8,569,924	98.6050	8,770,915	8,895,000	8,608,982	0	27,433	0	0	3.950	4.410	JD	29,279	351,353	08/12/2015	06/01/2025
958587-BJ-5	WESTERN MASS EL SR UNSECURED, CALLABLE			2	1FE	5,176,864	102.8640	5,251,207	5,105,000	5,148,462	0	(9,252)	0	0	3.500	3.280	MS	52,610	178,675	04/24/2014	09/15/2021
960386-AH-3	WABTEC, MW@30			2	2FE	2,126,960	104.4660	2,089,320	2,000,000	2,125,040	0	(1,920)	0	0	4.375	3.280	FA	33,056	0	11/16/2016	08/15/2023
960386-AJ-9	WABTEC, MW@25			1	2FE	4,017,110	96.1260	3,845,040	4,000,000	4,016,893	0	(217)	0	0	3.450	3.390	MN	22,233	0	11/01/2016	11/15/2026
960402-AS-4	WESTINGHOUSE ELECTRIC CORP. DEBENTURE				2FE	3,755,333	119.5020	3,992,562	3,341,000	3,538,709	0	(22,846)	0	0	7.875	6.750	MS	87,701	263,104	11/26/2002	09/01/2023
961548-AQ-7	WESTROCK MWV LLC				2FE	333,249	101.1150	337,724	334,000	333,833	0	(14)	0	0	7.650	7.670	MS	7,523	25,551	05/07/1997	03/15/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
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
962166-AV-6	WEYERHAEUSER CO., DEB.				2FE	802,158	102.8220	820,520	798,000	798,224	0	(364)	0	0	6.950	6.900	FA	23,109	55,461	10/07/1997	08/01/2017
963320-AQ-9	WHIRLPOOL CORP,MW@15			1	2FE	3,853,526	100.3860	3,864,861	3,850,000	3,851,688	0	(752)	0	0	2.400	2.370	MS	30,800	92,400	04/25/2014	03/01/2019
96332H-AT-3	WHIRLPOOL CORP, MW@25			1	2FE	3,955,096	100.8980	3,985,471	3,950,000	3,954,229	0	(426)	0	0	3.700	3.680	MN	24,358	146,150	11/10/2014	05/01/2025
96332H-CD-9	WHIRLPOOL CORP., MAKE WHOLE NOTES			1	2FE	1,999,340	108.9050	2,178,100	2,000,000	1,999,681	0	63	0	0	4.850	4.850	JD	4,311	97,000	06/02/2011	06/15/2021
96332H-CE-7	WHIRLPOOL CORP, M/W SR UNSECURED			1	2FE	2,995,500	109.1540	3,274,620	3,000,000	2,997,305	0	427	0	0	4.700	4.710	JD	11,750	141,000	05/29/2012	06/01/2022
96332H-CF-4	WHIRLPOOL CORP, M/W SR UNSECURED			1	2FE	10,020,564	102.1310	10,045,605	9,836,000	9,958,342	0	(17,603)	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	1,637,145	106.8420	1,602,630	1,500,000	1,570,485	0	(20,361)	0	0	5.250	3.680	MS	23,188	78,750	07/24/2013	03/15/2020
96950F-AH-7	WILLIAMS PARTNERS LP, M/W SR NOTE			2	2FE	4,132,370	102.6340	4,105,360	4,000,000	4,076,758	0	(15,108)	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			2	2FE	11,014,190	98.4400	10,863,838	11,036,000	11,014,299	0	3,085	0	0	3.350	3.380	FA	139,667	369,706	09/24/2014	08/15/2022
96950F-AQ-7	WILLIAMS PARTNERS LP,MW@20			2	2FE	3,921,294	98.0760	3,824,964	3,900,000	3,917,073	0	(1,829)	0	0	3.900	3.830	JJ	70,135	152,100	07/14/2014	01/15/2025
97181#-KV-4	UNION PACIFIC RR CO., P/P, SR SEC EQ NT				1	232,997	104.6670	243,873	232,997	232,997	0	0	0	0	5.360	5.360	JJ	6,320	12,489	06/02/2005	11/30/2028
97181#-KY-8	UNION PACIFIC RAILROAD CO. SEC EQUIP NOT				1	144,210	104.7650	151,082	144,210	144,210	0	0	0	0	5.360	5.360	JJ	3,843	7,730	06/29/2005	12/29/2028
97181#-KZ-5	UNION PACIFIC CORP., SEC EQUIP NT				1	115,010	105.8000	121,682	115,010	115,010	0	0	0	0	5.360	5.360	JJ	3,065	6,165	07/21/2005	07/02/2028
97181#-LA-9	UNION PACIFIC CORP. EQUIP NT SERIES D				1	75,774	105.8790	80,230	75,774	75,774	0	0	0	0	5.380	5.380	JJ	2,050	4,077	08/31/2005	07/02/2028
976656-BP-2	WISCONSIN ELECTRIC POWER CO., BOND				1FE	1,847,900	123.3950	2,467,900	2,000,000	1,901,958	0	5,413	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	121.9320	2,438,640	2,000,000	1,998,825	0	31	0	0	5.700	5.700	JD	9,500	114,000	11/03/2006	12/01/2036
976656-CD-8	WISCONSIN ELECTRIC POWER,M/W SR UNSECURE			2	1FE	494,865	102.0850	510,425	500,000	497,391	0	508	0	0	2.950	3.070	MS	4,343	14,750	09/07/2011	09/15/2021
976656-CE-6	WISC ELEC POWER, MW@15			2	1FE	3,727,324	94.1730	3,427,897	3,640,000	3,724,079	0	(2,018)	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	126.4150	1,896,234	1,500,000	1,408,787	0	4,536	0	0	6.940	7.730	JD	8,675	104,100	12/20/2000	12/01/2028
976826-BG-1	WISCONSIN POWER & LIGHT, M/W SR UNSECURE			1	1FE	1,499,735	106.6660	1,599,990	1,500,000	1,499,920	0	28	0	0	5.000	5.000	JJ	34,583	75,000	07/10/2009	07/15/2019
976826-BH-9	WISCONSIN POWER & LIGHT, M/W UNSECURED			1	1FE	2,749,740	106.5220	2,849,464	2,675,000	2,706,245	0	(8,231)	0	0	4.600	4.230	JD	5,469	123,050	02/17/2011	06/15/2020
976826-BJ-5	WISCONSIN POWER & LIGHT, SR UNSECURED			1	1FE	3,491,115	97.4490	3,410,715	3,500,000	3,494,531	0	861	0	0	2.250	2.270	MN	10,063	78,750	11/14/2012	11/15/2022
976826-BK-2	WISCONSIN POWER & LIGHT, MW@15			2	1FE	1,115,510	100.7770	1,007,770	1,000,000	1,114,506	0	(1,004)	0	0	4.100	3.440	AO	8,656	20,500	07/28/2016	10/15/2044
976843-BE-1	WISC PUB SERVICE CORP, M/W IST MTGE			1	1FE	1,491,315	119.4440	1,791,660	1,500,000	1,492,843	0	192	0	0	5.550	5.590	JD	6,938	83,250	11/27/2006	12/01/2036
976843-BF-8	WISC PUB SERVICE, M/W SR UNSECURED			1	1FE	1,979,920	103.2760	2,065,520	2,000,000	1,997,613	0	2,724	0	0	5.650	5.790	MN	18,833	113,000	03/24/2009	11/01/2017
98212B-AF-0	WPX ENERGY INC, MW@50			2	4FE	1,073,265	107.5000	1,290,000	1,200,000	1,090,515	0	17,250	0	0	7.500	10.620	FA	37,500	45,000	04/19/2016	08/01/2020
98385X-AL-0	XTO ENERGY INC., M/W SR UNSECURED			1	1FE	1,270,893	102.9550	1,206,633	1,172,000	1,180,777	0	(14,499)	0	0	6.250	4.930	FA	30,521	73,250	10/14/2009	08/01/2017
984121-BQ-5	XEROX CORPORATION, M/W UNSEC NOTE			1	2FE	596,352	100.3610	602,166	600,000	599,960	0	471	0	0	6.750	6.830	FA	16,875	40,500	08/15/2006	02/01/2017
98419M-AB-6	XYLEM INC,MW@45			1	2FE	1,087,840	107.9570	1,079,570	1,000,000	1,059,139	0	(11,255)	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			2	2FE	6,773,250	97.3990	6,817,930	7,000,000	6,798,835	0	20,021	0	0	3.550	3.960	AO	62,125	248,500	01/21/2016	04/01/2025
98978V-AJ-2	ZOETIS INC, MW@30			2	2FE	3,004,440	102.6360	3,079,080	3,000,000	3,003,483	0	(846)	0	0	3.450	3.410	MN	13,800	103,500	11/09/2015	11/13/2020
98978V-AK-9	ZOETIS INC, MW@35			2	2FE	3,027,900	106.0150	3,180,450	3,000,000	3,025,305	0	(2,335)	0	0	4.500	4.380	MN	18,000	135,000	11/17/2015	11/13/2025
001940-AA-3	AUTOMATION TOOLING SYSTE, MW@50		A	2	4FE	1,815,113	103.5000	1,849,545	1,787,000	1,809,105	0	(4,120)	0	0	6.500	6.170	JD	5,162	116,155	05/19/2016	06/15/2023
008916-AB-4	AGRIUM INC, M/W SR NOTE		A	1	2FE	4,731,190	100.3500	4,786,695	4,770,000	4,769,460	0	6,309	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	2	2FE	10,556,820	99.4190	10,578,182	10,640,000	10,585,979	0	8,109	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	2	2FE	3,003,610	96.8640	2,905,920	3,000,000	3,003,051	0	(327)	0	0	3.375	3.360	MS	29,813	101,250	02/25/2015	03/15/2025
06366Q-W8-6	BANK OF MONTREAL, M/W SR UNSECURED		A	1	1FE	1,995,900	100.0240	2,000,480	2,000,000	1,999,976	0	861	0	0	2.500	2.540	JJ	23,611	50,000	01/06/2012	01/11/2017
06366R-HA-6	BANK OF MONTREAL,M/W UNSECURED		A	1	1FE	4,918,528	100.0050	4,900,245	4,900,000	4,902,751	0	(3,924)	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	2	1FE	998,770	98.7800	987,800	1,000,000	999,243	0	119	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	100.0610	2,001,220	2,000,000	1,999,993	0	88	0	0	1.950	1.950	JJ	16,358	39,000	01/24/2012	01/30/2017
06367T-JX-9	BANK OF MONTREAL		A		1FE	2,971,800	96.9020	2,907,060	3,000,000	2,972,995	0	1,195	0	0	1.900	2.100	FA	19,317	0	10/11/2016	08/27/2021
06367V-HL-2	BANK OF MONTREAL,SR UNSECURED,CALLABLE		A	2	1FE	11,803,211	100.8660	11,801,322	11,700,000	11,741,236	0	(20,119)	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	106.7370	7,471,590	7,000,000	6,991,373	0	1,914	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	2	1FE	1,997,780	99.9560	1,999,120	2,000,000	1,999,560	0	450	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	100.7570	13,394,636	13,294,000	13,427,153	0	(27,319)	0	0	2.800	2.560	JJ	165,436	372,232	02/04/2015	07/21/2021
067901-AL-2	BARRICK GOLD CORP. , MW SR. UNSECURED		A	1	2FE	4,955,420	101.4510	4,869,648	4,800,000	4,896,510	0	(16,572)	0	0	3.850	3.420	AO	46,200	184,800	04/09/2013	04/01/2022
136069-FA-4	CANADIAN IMPERIAL BANK,CALLABLE SR UNSEC		A	2	1FE	1,998,380	100.0180	2,000,360	2,000,000	1,999,646	0	329	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	107.5160	9,515,166	8,850,000	9,022,258	0	(104,560)	0	0	6.800	5.460	JJ	277,497	601,800	01/04/2008	07/15/2018
136375-BL-5	CANADIAN NATIONAL RAILWAY, M/W SR UNSEC		A	1	1FE	7,193,694	128.9060	8,121,078	6,300,000	7,056,660	0	(25,832)	0	0	6.250	5.190	FA	164,063	393,750	01/14/2011	08/01/2034
136375-BP-6	CANADIAN NATIONAL RR, M/W SR NOTE		A	1	1FE	4,955,516	103.8740	4,700,299	4,525,000	4,617,610	0	(104,470)	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	1	1FE	5,059,120	107.5430	5,377,150	5,000,000	5,015,627	0	(6,654)	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	2	1FE	2,971,390	101.4980	3,044,940	3,000,000	2,981,804	0	3,358	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	2	1FE	998,670	97.1510	971,510	1,000,000	999,181	0	129	0	0	2.250	2.260	MN	2,875	22,500	11/08/2012	11/15/2022
136385-AK-7	CANADIAN NATURAL RESOURCES MW +20BP		A		2FE	8,062,234	101.4890	7,510,186	7,400,000	7,464,620	0	(171,383)	0	0	5.700	3.250	MN	53,897	421,800	01/14/2014	05/15/2017
136385-AR-2	CANADIAN NATL RESOURCES, MW@25		A	2	2FE	1,816,700	102.2230	2,044,460	2,000,000	1,839,342	0	22,642	0	0	3.450	5.340	MN	8,817	69,000	03/10/2016	11/15/2021
136385-AV-3	CANADIAN NATL RESOURCES, MW@25		A	2	2FE	2,998,800	100.2960	3,008,880	3,000,000	2,998,900	0	113	0	0	3.900	3.900	FA	48,750	117,000	11/12/2014	02/01/2025
13645R-AK-0	CANADIAN PACIFIC RR CO,MW@30		A	2	2FE	1,443,084	107.2310	1,420,811	1,325,000	1,411,319	0	(12,936)	0	0	4.450	3.230	MS	17,361	58,963	06/19/2014	03/15/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
13645R-AS-3	CANADIAN PACIFIC RR CO, MW@20		A	2	2FE	1,999,140	98.0130	1,960,260	2,000,000	1,999,285	0	77	0	0	2.900	2.900	FA	24,167	58,000	01/28/2015	02/01/2025
13645R-AT-1	CANADIAN PACIFIC RR CO, MW@25		A	2	2FE	3,210,867	103.2040	3,308,720	3,206,000	3,210,825	0	(268)	0	0	3.700	3.670	FA	49,426	95,900	03/01/2016	02/01/2026
146900-AQ-8	CASCADES INC, MW@50		A	2	3FE	1,892,980	101.5000	1,910,230	1,882,000	1,892,531	0	(410)	0	0	5.750	5.600	JJ	49,899	88,039	11/30/2016	07/15/2023
15135U-AG-4	CENOVUS ENERGY INC,M/W SR UNSECURED		A	2	2FE	8,753,498	96.6780	8,507,664	8,800,000	8,758,001	0	6,304	0	0	3.000	3.080	FA	99,733	264,000	10/31/2014	08/15/2022
29103D-AD-8	EMERA US FINANCE LP, MW@25			2	2FE	999,030	98.9840	989,840	1,000,000	999,129	0	99	0	0	2.700	2.720	JD	1,200	13,425	06/09/2016	06/15/2021
29103D-AG-1	EMERA US FINANCE LP, MW@30			2	2FE	3,019,370	98.3030	2,949,090	3,000,000	3,019,276	0	(94)	0	0	3.550	3.460	JD	4,733	52,954	10/31/2016	06/15/2026
303901-AS-1	FAIRFAX FINL HLDGS LTD,144A, M/W SR NOTE		A	1	2FE	996,460	106.9680	1,069,680	1,000,000	998,210	0	350	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	2	4FE	1,080,713	98.5000	1,057,890	1,074,000	1,078,107	0	(1,046)	0	0	7.250	7.110	MN	9,949	77,865	05/08/2014	05/15/2022
349553-AJ-6	FORTIS INC, MW@20		A	2	2FE	2,992,350	96.6520	2,899,560	3,000,000	2,992,702	0	352	0	0	2.100	2.150	AO	15,225	0	09/29/2016	10/04/2021
349553-AL-1	FORTIS INC, MW@25		A	2	2FE	3,841,540	93.5280	3,741,120	4,000,000	3,842,693	0	1,153	0	0	3.055	3.530	AO	29,532	0	12/06/2016	10/04/2026
443628-AG-7	HUDBAY MINERALS INC, MW@50		A	2	4FE	1,006,180	103.9380	1,020,671	982,000	1,005,970	0	(210)	0	0	7.625	7.120	JJ	3,952	0	12/02/2016	01/15/2025
448055-AJ-2	HUSKY ENERGY INC,MW@25 CALLABLE		A	2	2FE	7,104,792	103.8820	6,960,094	6,700,000	6,954,488	0	(45,941)	0	0	3.950	3.120	AO	55,871	264,650	05/08/2014	04/15/2022
552704-AA-6	MEG ENERGY CORP,144A SR UNSECURED		A	2	4FE	2,516,645	92.5000	2,317,125	2,505,000	2,509,856	0	(2,153)	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	2	4FE	1,141,660	89.0000	965,650	1,085,000	1,119,999	0	(8,648)	0	0	6.375	5.370	JJ	29,012	69,169	05/13/2014	01/30/2023
552704-AC-2	MEG ENERGY CORP,MW@50 CALLABLE		A	2	5FE	920,125	90.5000	769,250	850,000	897,243	0	(9,294)	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	2	1FE	6,021,300	103.6010	6,216,060	6,000,000	6,019,018	0	(1,819)	0	0	4.150	4.100	AO	62,250	254,533	09/16/2015	10/01/2025
56501R-AC-0	MANULIFE FINANCIAL CORP, MW@35		A		1FE	19,637,504	104.4010	20,100,325	19,253,000	19,615,613	0	(21,891)	0	0	4.150	3.900	MS	259,675	399,500	05/03/2016	03/04/2026
57701R-AA-0	MATTAMY GROUP,MW CALLABLE SR UNSECUR		A	2	4FE	2,597,780	101.5000	2,639,000	2,600,000	2,594,078	0	305	0	0	6.500	6.520	MN	21,594	169,000	07/30/2015	11/15/2020
57701R-AD-4	MATTAMY GROUP CORP, MW@50		A	2	4FE	1,371,335	101.2500	1,377,000	1,360,000	1,371,256	0	(79)	0	0	6.875	6.670	JD	4,675	0	12/15/2016	12/15/2023
63307A-AA-3	NATIONAL BANK OF CANADA,CALLABLE SR UNSE		A	2	1FE	3,905,856	99.9700	3,898,830	3,900,000	3,900,919	0	(1,230)	0	0	1.450	1.410	MN	8,483	56,550	11/14/2012	11/07/2017
655422-AU-7	XSTRATA CANADA CORP., M/W CO GUARNT		A	1	2FE	4,368,122	101.6040	4,165,764	4,100,000	4,121,822	0	(46,495)	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	2	3FE	3,007,750	97.9690	2,939,070	3,000,000	3,006,485	0	(635)	0	0	5.000	4.960	MN	25,000	150,000	10/22/2015	05/01/2025
73755L-AH-0	POTASH CORP, MW +25BP		A	1	2FE	4,185,810	106.3140	4,252,560	4,000,000	4,072,602	0	(20,434)	0	0	4.875	4.270	MS	49,292	195,000	02/23/2011	03/30/2020
73755L-AJ-6	POTASH CORP.,M/W SR UNSECURED		A	1	2FE	6,607,885	101.3040	6,584,760	6,500,000	6,525,796	0	(27,703)	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	2	2FE	499,225	99.3510	496,755	500,000	499,495	0	73	0	0	3.000	3.010	MS	4,417	15,000	02/28/2013	03/15/2023
775109-BE-0	ROGERS COMMUICATIONS INC, MW@25		A	2	2FE	1,985,040	101.1200	2,022,400	2,000,000	1,986,392	0	1,271	0	0	3.625	3.710	JD	3,222	73,910	12/01/2015	12/15/2025
775109-BF-7	ROGERS COMMUNICATIONS IN, MW@20		A	2	2FE	2,429,525	94.2050	2,355,125	2,500,000	2,430,304	0	779	0	0	2.900	3.230	MN	11,479	0	11/09/2016	11/15/2026
780082-AD-5	ROYAL BANK OF CANADA		A		1FE	3,137,100	106.5330	3,195,990	3,000,000	3,129,969	0	(7,131)	0	0	4.650	4.070	JJ	59,675	69,750	05/12/2016	01/27/2026
78008S-7D-2	ROYAL BANK OF CANADA, SR UNSECURED		A		1FE	2,000,000	100.6680	2,013,360	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	99.8600	1,997,200	2,000,000	1,999,464	0	507	0	0	1.500	1.520	JJ	13,750	30,000	01/07/2013	01/16/2018
78010U-NX-1	ROYAL BANK OF CANADA		A		1FE	2,997,269	100.0130	3,000,390	3,000,000	2,999,944	0	921	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	99.8660	5,991,960	6,000,000	5,996,361	0	5,023	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	100.3200	5,016,000	5,000,000	4,999,680	0	198	0	0	1.800	1.800	JJ	37,750	90,000	07/23/2015	07/30/2018
867224-AA-5	SUNCOR ENERGY INC, MW@20		A	2	1FE	1,984,700	102.4730	2,049,460	2,000,000	1,987,470	0	1,340	0	0	3.600	3.690	JD	6,000	72,000	11/20/2014	12/01/2024
86722T-AA-0	SUNCOR ENERGY INC CALL @MW		A	1	2FE	6,838,030	105.8740	8,469,920	8,000,000	7,764,763	0	150,525	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	1	4FE	402,808	100.0000	404,000	404,000	403,605	0	174	0	0	3.000	3.040	MS	4,040	12,120	02/16/2012	03/01/2019
87952V-AL-0	TELESAT CANADA/TELESAT L, MW@50		A	2	4FE	2,223,226	104.2500	2,298,713	2,205,000	2,222,936	0	(291)	0	0	8.875	8.690	MN	23,918	0	11/15/2016	11/15/2024
884903-BK-0	THOMSON REUTERS CORP., M/W SR NOTE			2	2FE	3,983,040	103.9020	4,156,080	4,000,000	3,991,092	0	1,673	0	0	3.950	4.000	MS	39,939	158,000	09/28/2011	09/30/2021
89114Q-B6-4	TORONTO-DOMINION BANK		A		1FE	4,995,050	100.1570	5,007,850	5,000,000	4,997,392	0	1,633	0	0	1.750	1.780	JJ	38,403	87,500	07/16/2015	07/23/2018
89114Q-BC-1	TORONTO-DOMINION BANK		A		1FE	2,993,550	100.3630	3,010,890	3,000,000	2,994,835	0	1,227	0	0	2.500	2.540	JD	3,542	75,000	12/07/2015	12/14/2020
893526-8Y-2	TRANS-CANADA PL, M/W SR NOTE		A	1	1FE	3,114,150	109.7570	3,292,710	3,000,000	3,029,708	0	(13,216)	0	0	7.125	6.590	JJ	98,563	213,750	02/03/2009	01/15/2019
893526-DK-6	TRANSCANADA PIPELINES, M/W SR UNSECURED		A	1	1FE	2,868,090	104.3790	3,131,370	3,000,000	2,941,867	0	13,982	0	0	3.800	4.360	AO	28,500	114,000	02/24/2011	10/01/2020
893526-DM-2	TRANSCANADA PIPELINES,M/W UNSECURED		A	1	1FE	12,571,030	97.6520	12,694,760	13,000,000	12,686,090	0	50,886	0	0	2.500	2.970	FA	135,417	325,000	10/30/2014	08/01/2022
89352H-AB-5	TRANSCANADA PIPELINES, M/W SR UNSCURED		A	1	1FE	1,492,285	119.2000	1,753,432	1,471,000	1,489,684	0	(523)	0	0	5.850	5.740	MS	25,338	86,054	12/14/2010	03/15/2036
89352H-AF-6	TRANS-CANADA PL, M/W SR NOTE		A	1	1FE	4,385,930	107.0160	4,655,196	4,350,000	4,357,660	0	(4,368)	0	0	6.500	6.380	FA	106,817	282,750	03/25/2009	08/15/2018
89352L-AG-5	TRANSCANADA PIPELINES LTD., M/W NOTE		A	1	1FE	2,687,475	134.4610	3,361,525	2,500,000	2,627,318	0	(6,208)	0	0	7.700	7.070	JD	8,556	192,500	08/29/2001	06/15/2029
98417E-AG-5	XSTRATA CANADA FIN CORP,144A M/W SR UNSE		A	1	2FE	999,190	100.0460	1,000,460	1,000,000	999,993	0	176	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	1	2FE	1,326,467	107.0000	1,310,750	1,225,000	1,280,461	0	(10,145)	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		C	1	1FE	1,173,766	101.0230	1,197,123	1,185,000	1,177,092	0	1,342	0	0	2.875	3.010	MN	5,016	34,069	06/23/2014	05/08/2022
00038A-AB-9	ABB TREASURY CENTER USA,144A SR UNSECURE		D	1	1FE	10,909,195	105.6110	10,825,128	10,250,000	10,686,768	0	(90,477)	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		D		3FE	4,854,200	111.7350	4,469,400	4,000,000	4,381,167	0	(47,963)	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		D		1FE	1,998,040	100.2160	2,004,320	2,000,000	1,999,963	0	424	0	0	4.250	4.270	FA	35,181	85,000	01/30/2012	02/02/2017
00084D-AG-5	ABN AMRO BANK NV		D		1FE	3,810,982	100.7880	3,829,944	3,800,000	3,804,387	0	(2,317)	0	0	2.500	2.430	AO	16,097	95,000	01/13/2014	10/30/2018
00084D-AJ-9	ABN AMRO BANK NV		D		1FE	6,953,750	99.4460	6,961,220	7,000,000	6,967,413	0	8,982	0	0	2.450	2.590	JD	12,863	171,500	12/01/2015	06/04/2020
00182E-AZ-2	ANZ NEW ZEALAND INTL/LDN		D		1FE	1,997,860	100.0950	2,001,900	2,000,000	1,998,229	0	369	0	0	2.750	2.770	FA	22,611	27,500	01/27/2016	02/03/2021
00185A-AF-1	AON PLC, MW@15		D	2	2FE	1,984,780	100.3050	2,006,100	2,000,000	1,988,062	0	1,374	0	0	3.500	3.590	JD	3,306	70,000	08/12/2014	06/14/2024
00185A-AK-0	AON PLC, MW@35		D	2	2FE	7,033,340	101.9290	7,135,030	7,000,000	7,030,884	0	(2,456)	0	0	3.875	3.810	JD	12,056	213,986	03/16/2016	12/15/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC 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
00205G-AA-5	APT PIPELINES LTD, MW@40		D	1	2FE	1,560,915	100.2780	1,504,170	1,500,000	1,559,588	0	(1,328)	0	0	3.875	3.110	AO	12,917	0	11/07/2016	10/11/2022
00205G-AB-3	APT PIPELINES LTD, MW@35		D	2	2FE	6,968,710	99.6930	6,978,510	7,000,000	6,974,011	0	5,101	0	0	4.200	4.240	MS	80,033	210,000	11/09/2016	03/23/2025
00440E-AV-9	ACE INA HOLDINGS, MW@20		C	2	1FE	5,036,150	101.2910	5,064,550	5,000,000	5,033,585	0	(2,565)	0	0	3.350	3.260	MN	26,986	167,500	02/10/2016	05/03/2026
00507U-AP-6	ACTAVIS FUNDING SCS, MW@20		D	2	2FE	999,950	101.3860	1,013,860	1,000,000	999,967	0	10	0	0	3.000	3.000	MS	9,083	30,000	03/03/2015	03/12/2020
00507U-AR-2	ACTAVIS FUNDING SCS, MW@25		D	2	2FE	2,082,720	101.5010	2,030,020	2,000,000	2,080,494	0	(2,226)	0	0	3.450	2.590	MS	20,317	0	11/02/2016	03/15/2022
00507U-AS-0	ACTAVIS FUNDING SCS, MW@30		D	2	2FE	4,873,050	100.1180	5,005,900	5,000,000	4,888,194	0	11,242	0	0	3.800	4.120	MS	55,944	190,000	08/21/2015	03/15/2025
00772B-AD-3	AERCAP IRELAND CAP LTD/A		D		2FE	1,025,000	101.8750	1,044,219	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
00913R-AE-6	AIR LIQUIDE FINANCE, MW@20		D	2	1FE	997,970	92.5570	925,570	1,000,000	997,980	0	10	0	0	3.500	3.510	MS	9,139	0	09/22/2016	09/27/2046
00928Q-AK-7	AIRCASTLE LTD,MW@50		D	1	3FE	2,099,666	108.0000	2,235,600	2,070,000	2,083,849	0	(4,237)	0	0	6.250	5.990	JD	10,781	129,375	12/06/2012	12/01/2019
00928Q-AL-5	AIRCASTLE LTD,MW@50 BULLET		D	1	3FE	468,000	104.3750	488,475	468,000	468,000	0	0	0	0	4.625	4.620	JD	962	21,645	12/02/2013	12/15/2018
00928Q-AN-1	AIRCASTLE LTD, MW@50		D	1	3FE	1,486,900	106.0000	1,562,440	1,474,000	1,483,843	0	(1,634)	0	0	5.500	5.340	FA	30,626	81,070	01/12/2015	02/15/2022
013078-AA-8	ALBERTO-CULVER COMPANY,MW@30		C	1	1FE	1,149,910	109.2150	1,092,150	1,000,000	1,084,683	0	(23,435)	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			1	1FE	2,049,320	119.1100	2,382,200	2,000,000	2,035,528	0	(1,420)	0	0	7.250	7.050	MS	42,694	145,000	08/27/2001	03/15/2031
02154V-AB-7	ALTICE LUXEMBOURG SA, MW@50		D	2	4FE	2,225,063	105.0000	2,231,250	2,125,000	2,224,773	0	(289)	0	0	7.625	6.670	AO	40,508	0	12/21/2016	02/15/2025
02155F-AC-9	ALTICE US FINANCE I CORP, MW@50		C	2	3FE	2,000,000	102.0000	2,040,000	2,000,000	2,000,000	0	0	0	0	5.500	5.500	MN	14,056	60,806	04/19/2016	05/15/2026
02343U-AA-3	AMCOR FINANCE USA INC, MW@30		C	2	2FE	5,034,230	97.9480	4,897,400	5,000,000	5,032,276	0	(1,954)	0	0	3.625	3.540	AO	31,719	90,625	05/03/2016	04/28/2026
02364W-BD-6	AMERICA MOVIL SAB DE CV, MW@25		D	1	1FE	3,950,880	98.4710	3,938,840	4,000,000	3,951,418	0	538	0	0	3.125	3.360	JJ	57,292	0	12/06/2016	07/16/2022
02665W-AH-4	AMERICAN HONDA FINANCE, MW@10		C	1	1FE	3,992,600	100.9740	4,038,960	4,000,000	3,995,948	0	1,483	0	0	2.250	2.290	FA	73,000	90,000	09/04/2014	08/15/2019
02665W-AW-1	AMERICAN HONDA FINANCE, MW@10		C	1	1FE	1,998,540	100.2180	2,004,360	2,000,000	1,999,244	0	483	0	0	1.600	1.620	JJ	14,933	31,911	07/09/2015	07/13/2018
02665W-BA-8	AMERICAN HONDA FINANCE, MW@15		C	1	1FE	2,999,400	99.5900	2,987,700	3,000,000	2,999,568	0	168	0	0	1.700	1.700	FA	18,275	25,358	02/18/2016	02/22/2019
02666Q-G7-2	AMERICAN HONDA FINANCE, 144A SR UNSECURE		C		1FE	4,985,067	105.2910	4,843,386	4,600,000	4,788,126	0	(47,622)	0	0	3.875	2.700	MS	49,514	178,250	10/19/2012	09/21/2020
02666Q-K7-7	AMERICAN HONDA FINANCE,144A SR UNSECURED		C		1FE	1,830,510	100.1590	1,802,862	1,800,000	1,801,059	0	(6,643)	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		D		1FE	7,520,184	100.2500	7,548,825	7,530,000	7,528,026	0	2,804	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		C	1	2FE	2,367,920	127.5200	2,550,400	2,000,000	2,334,038	0	(6,167)	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		C	1	2FE	2,495,501	118.0410	2,812,917	2,383,000	2,476,942	0	(3,551)	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		C	1	2FE	3,672,451	103.4290	3,839,284	3,712,000	3,707,376	0	3,484	0	0	4.500	4.590	AO	41,760	167,040	05/19/2003	04/01/2018
035229-DA-8	ANHEUSER-BUSCH COMPANIES, M/W BOND		C	1	2FE	999,095	117.3910	1,173,910	1,000,000	999,231	0	21	0	0	5.750	5.750	AO	14,375	57,500	03/07/2006	04/01/2036
03523T-BE-7	ANHEUSER-BUSCH, MW +80BP		C	1	2FE	3,032,100	111.3870	3,341,610	3,000,000	3,008,606	0	(3,768)	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		C	1	2FE	4,987,670	100.0870	5,004,350	5,000,000	4,998,317	0	3,089	0	0	1.375	1.430	JJ	31,701	68,750	01/22/2014	07/15/2017
035240-AD-2	ANHEUSER-BUSCH INBEV WOR,MW@30		C	1	1FE	5,177,450	104.3780	5,218,900	5,000,000	5,122,548	0	(22,066)	0	0	3.750	3.210	JJ	86,458	187,500	07/09/2014	01/15/2022
035240-AG-5	ANHEUSER-BUSCH INBEV WOR		C		1FE	5,217,200	108.8560	5,442,800	5,000,000	5,210,690	0	(4,371)	0	0	4.950	4.660	JJ	114,125	247,500	06/04/2015	01/15/2042
035242-AA-4	ANHEUSER-BUSCH INBEV FIN,M/W SR UNSECURE		C	1	2FE	1,986,940	98.0210	1,960,420	2,000,000	1,991,692	0	1,249	0	0	2.625	2.690	JJ	23,917	52,500	01/14/2013	01/17/2023
035242-AM-8	ANHEUSER-BUSCH INBEV FIN, MW@30		C	2	1FE	8,926,020	105.1870	9,466,830	9,000,000	8,928,225	0	2,205	0	0	4.700	4.760	FA	176,250	218,550	01/13/2016	02/01/2036
035242-AP-1	ANHEUSER-BUSCH INBEV FIN, MW@25		C	2	1FE	4,280,160	101.5190	4,060,760	4,000,000	4,273,870	0	(6,290)	0	0	3.650	2.770	FA	60,833	0	10/04/2016	02/01/2026
03524B-AF-3	ANHEUSER-BUSCH INBEV FIN, MW@15		C	1	1FE	5,177,050	104.0050	5,200,250	5,000,000	5,172,178	0	(3,256)	0	0	4.625	4.400	FA	96,354	231,250	05/19/2015	02/01/2044
037389-AW-3	AON CORP., M/W SR UNSECURED		C	1	2FE	9,669,474	107.7250	9,603,684	8,915,000	9,349,144	0	(107,823)	0	0	5.000	3.570	MS	112,676	445,750	07/22/2014	09/30/2020
046353-AB-4	ASTRAZENECA PLC, M/W SR UNSECURED		D	1	1FE	5,064,091	103.1300	4,950,240	4,800,000	4,826,495	0	(36,059)	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		D	1	1FE	998,760	100.1400	1,001,400	1,000,000	999,499	0	178	0	0	1.950	1.960	MS	5,579	19,500	09/11/2012	09/18/2019
046353-AL-2	ASTRAZENECA PLC, MW@20		D	1	1FE	6,974,650	99.3090	6,951,630	7,000,000	6,977,095	0	2,179	0	0	3.375	3.410	MN	29,531	236,250	11/16/2015	11/16/2025
048825-BA-0	AMOCO CORPORATION, DEBENTURE		C		1FE	1,183,370	124.3120	1,243,120	1,000,000	1,071,114	0	(11,442)	0	0	8.250	6.580	FA	34,375	82,500	03/19/2002	02/01/2022
05253J-AA-9	AUST & NZ BANKING GROUP NY,SR UNSECURED		D		1FE	1,991,440	100.4000	2,008,000	2,000,000	1,998,659	0	1,727	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		D		1FE	8,239,790	103.8180	8,305,440	8,000,000	8,221,478	0	(18,428)	0	0	3.700	3.330	MN	37,000	296,000	02/11/2016	11/16/2025
05253J-AM-3	AUST & NZ BANKING GRP NY		D		1FE	2,997,180	98.4470	2,953,410	3,000,000	2,997,493	0	313	0	0	2.300	2.320	JD	5,750	34,500	05/23/2016	06/01/2021
05523R-AB-3	BAE SYSTEMS PLC,MW@45		D	1	2FE	11,361,010	108.1310	11,137,493	10,300,000	11,021,243	0	(137,853)	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		D	2	2FE	4,535,200	101.9880	4,589,460	4,500,000	4,536,929	0	1,626	0	0	3.850	3.730	JD	7,700	126,194	12/06/2016	12/15/2025
055300-AK-6	BAT INTL FINANCE PLC, MW@25		D	1	1FE	4,988,290	103.5620	5,178,100	5,000,000	4,989,812	0	996	0	0	3.950	3.970	JD	8,778	197,500	06/10/2015	06/15/2025
05541V-AA-4	BG ENERGY CAPITAL PLC, MW@20		D	1	1FE	2,410,692	105.5390	2,416,843	2,290,000	2,373,564	0	(19,698)	0	0	4.000	3.010	JD	5,598	91,600	01/28/2015	12/09/2020
05541V-AE-6	BG ENERGY CAPITAL PLC		D		1FE	7,226,311	106.2950	7,334,355	6,900,000	7,125,963	0	(42,998)	0	0	4.000	3.250	AO	58,267	276,000	01/28/2015	10/15/2021
055451-AF-5	BHP BILLITON FIN USA LTD, CO GUARNT		D		1FE	5,737,034	100.8940	5,833,691	5,782,000	5,780,339	0	6,569	0	0	5.400	5.510	MS	79,792	312,228	08/10/2009	03/29/2017
055451-AL-2	BHP BILLITON FIN USA LTD		D		1FE	5,612,650	103.0280	5,666,540	5,500,000	5,575,812	0	(14,222)	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		D		1FE	1,994,560	100.0750	2,001,500	2,000,000	1,999,834	0	1,122	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		D		1FE	3,908,151	100.8090	3,931,551	3,900,000	3,905,758	0	(1,025)	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		D	1	1FE	998,540	100.5610	1,005,610	1,000,000	999,473	0	293	0	0	2.050	2.080	MS	5,182	20,500	09/25/2013	09/30/2018
05565E-AH-8	BMW US CAPITAL LLC, MW@20		C	2	1FE	7,017,430	96.3010	6,741,070	7,000,000	7,016,626	0	(804)	0	0	2.800	2.770	AO	43,556	98,000	05/27/2016	04/11/2026
05565Q-BJ-6	BP CAPITAL MARKETS PLC,MW@30 BULLET		D	1	1FE	3,953,250	106.0070	3,710,245	3,500,000	3,693,578	0	(85,377)	0	0	4.750	2.150	MS	51,260	166,250	11/18/2013	03/10/2019
05565Q-BP-2	BP CAPITAL MARKETS PLC,MW@35 BULLET		D	1	1FE	3,837,155	107.3070	3,755,745	3,500,000	3,696,305	0	(48,867)	0	0	4.500	2.910	AO	39,375	157,500	01/08/2014	10/01/2020
05565Q-BR-8	BP CAPITAL MARKETS PLC, M/W CO GUARNT		D	1	1FE	2,000,000	109.0820	2,181,640	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

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
055650-BU-1	BP CAPITAL MARKETS PLC, CO GUARNT		D		1FE	1,000,000	104.3870	1,043,870	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		D	1	1FE	2,000,000	100.2180	2,004,360	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		D	1	1FE	9,012,090	98.0190	9,115,767	9,300,000	9,114,036	0	28,615	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		D	1	1FE	3,492,160	99.9430	3,498,005	3,500,000	3,498,147	0	2,159	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		D		1FE	1,000,000	100.3800	1,003,800	1,000,000	1,000,000	0	0	0	0	1.627	1.620	MJSD	271	13,318	09/23/2013	09/26/2018
055650-CQ-9	BP CAPITAL MARKETS PLC		D		1FE	4,000,000	100.0180	4,000,720	4,000,000	4,000,000	0	0	0	0	1.422	1.420	FMAN	8,218	46,340	02/05/2014	05/10/2019
05567L-T3-1	BNP PARIBAS, SR UNSECURED		D		1FE	6,965,310	109.0970	7,636,790	7,000,000	6,983,904	0	3,506	0	0	5.000	5.060	JJ	161,389	350,000	04/06/2011	01/15/2021
05578D-AG-7	BPCE SA		D		1FE	4,683,285	103.8010	4,671,045	4,500,000	4,666,208	0	(17,077)	0	0	4.000	3.420	AO	38,000	180,000	02/12/2016	04/15/2024
05578D-AU-6	BPCE SA		D		1FE	2,994,840	99.8380	2,995,140	3,000,000	2,995,730	0	890	0	0	2.650	2.680	FA	32,683	39,750	01/27/2016	02/03/2021
05579H-AB-8	BNZ INTL FUNDING/LONDON		D		1FE	4,996,500	100.1810	5,009,050	5,000,000	4,997,049	0	549	0	0	2.750	2.760	MS	45,451	68,750	02/23/2016	03/02/2021
064255-AH-5	BK TOKYO-MITSUBISHI UFJ,144A SR UNSECURE		D		1FE	1,998,880	100.1270	2,002,540	2,000,000	1,999,966	0	234	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		D		1FE	3,901,411	100.2900	3,911,310	3,900,000	3,900,919	0	(134)	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		D		1FE	7,028,886	101.0150	6,970,035	6,900,000	6,946,206	0	(26,548)	0	0	2.700	2.290	MS	57,960	186,300	10/28/2013	09/09/2018
064255-BG-6	BK TOKYO-MITSUBISHI UFG		D		1FE	1,996,100	100.0170	2,000,340	2,000,000	1,997,304	0	530	0	0	2.850	2.880	MS	17,892	57,000	09/02/2014	09/08/2021
064255-BP-6	BK TOKYO-MITSUBISHI UFJ		D		1FE	1,998,680	98.8900	1,977,800	2,000,000	1,999,144	0	257	0	0	2.300	2.310	MS	14,822	46,000	02/25/2015	03/05/2020
06738E-AD-7	BARCLAYS PLC		D		2FE	3,994,680	99.7360	3,989,440	4,000,000	3,996,869	0	1,040	0	0	2.750	2.770	MN	16,194	110,000	11/03/2014	11/08/2019
06738E-AN-5	BARCLAYS PLC		D		2FE	1,990,240	101.2820	2,025,640	2,000,000	1,991,010	0	770	0	0	4.375	4.430	JJ	41,076	43,750	01/05/2016	01/12/2026
06739F-HT-1	BARCLAYS BANK PLC		D		1FE	1,999,900	100.2780	2,005,560	2,000,000	1,999,956	0	20	0	0	2.500	2.500	FA	18,194	50,000	02/12/2014	02/20/2019
06739F-HV-6	BARCLAYS BANK, SR UNSECURED		D		1FE	1,999,340	100.8630	2,017,260	2,000,000	1,999,490	0	59	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		D		1FE	3,150,010	106.4330	3,192,990	3,000,000	3,056,086	0	(17,042)	0	0	5.125	4.450	JJ	73,885	153,750	12/06/2010	01/08/2020
06741C-AB-0	BARCLAYS PLC,144A SECURED		D		1FE	995,210	100.2440	1,002,440	1,000,000	999,638	0	995	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.		C		1FE	7,774,851	120.5940	9,098,817	7,545,000	7,688,705	0	(8,901)	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		C	1	1FE	995,420	100.1770	1,001,770	1,000,000	997,395	0	898	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		C	1	1FE	999,500	100.5490	1,005,490	1,000,000	999,648	0	68	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		C	1	1FE	2,995,950	99.4990	2,984,970	3,000,000	2,996,740	0	361	0	0	3.375	3.390	AO	23,344	101,250	10/02/2014	10/08/2024
073730-AA-1	BEAM INC, SR UNSECURED		D		2FE	1,241,600	119.8010	1,198,010	1,000,000	1,091,427	0	(15,539)	0	0	8.625	6.410	MN	11,021	86,250	10/23/2002	11/15/2021
073730-AB-9	BEAM INC, SR UNSECURED		D		2FE	4,728,280	120.6680	4,826,720	4,000,000	4,314,934	0	(41,946)	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		D	1	2FE	7,005,860	100.1430	7,010,010	7,000,000	7,000,455	0	(1,210)	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		C	1	1FE	10,525,859	102.2540	9,670,161	9,457,000	10,485,171	0	(24,620)	0	0	4.487	3.800	FA	160,305	424,336	07/01/2015	02/15/2042
103730-AA-8	BP CAPITAL MARKETS AMERICA, NOTE		C		1FE	7,589,280	103.4020	8,272,160	8,000,000	7,935,951	0	41,165	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		C	2	2FE	13,046,690	101.8080	13,235,040	13,000,000	13,042,030	0	(3,969)	0	0	4.125	4.080	AO	101,292	536,250	11/03/2015	10/23/2025
111013-AK-4	BRITISH SKY BROADCASTING, MW SR UNSECUR		D	1	2FE	5,980,390	99.1880	5,951,280	6,000,000	5,987,496	0	1,896	0	0	3.125	3.160	MN	18,229	187,500	02/27/2013	11/26/2022
114259-AN-4	BROOKLYN UNION GAS CO, MW@25		C	2	1FE	7,173,040	100.5690	7,039,830	7,000,000	7,163,512	0	(9,528)	0	0	3.407	3.100	MS	73,534	119,245	06/02/2016	03/10/2026
126149-AD-5	BESTFOODS/CPC INTL INC,M/W SR UNSECURE		C	1	1FE	715,462	134.2220	744,932	555,000	667,675	0	(8,710)	0	0	7.250	4.670	JD	1,788	40,238	10/27/2010	12/15/2026
126140-AJ-4	UNILEVER, M/W NOTE		C	1	1FE	8,852,085	104.4700	7,835,250	7,500,000	7,600,753	0	(122,231)	0	0	7.000	5.230	AO	110,833	525,000	04/08/2003	10/15/2017
126307-AQ-0	CSC HOLDINGS LLC, MW@50		C	2	3FE	4,339,581	101.2500	4,318,313	4,265,000	4,338,314	0	(1,268)	0	0	5.500	5.240	AO	63,857	0	10/25/2016	04/15/2027
12656*-AK-8	CSLB HOLDINGS INC.		D	1	1FE	2,000,000	95.2750	1,905,513	2,000,000	2,000,000	0	0	0	0	2.790	2.790	AO	12,090	0	10/13/2016	10/13/2026
151191-AW-3	CELULOSA ARAUCO Y CONSTITUCION SA		D	1	2FE	985,300	104.0340	1,040,340	1,000,000	991,718	0	1,419	0	0	4.750	4.930	JJ	22,431	47,500	01/04/2012	01/11/2022
17186H-AA-0	CIMPRESS NV		D	2	4FE	4,427,000	102.0000	4,367,640	4,282,000	4,407,349	0	(14,390)	0	0	7.000	6.200	AO	74,935	191,240	10/11/2016	04/01/2022
191241-AD-0	COCA-COLA FEMSA SAB CV,M/W SR UNSECURED		D	1	1FE	3,075,630	105.7530	3,172,590	3,000,000	3,029,504	0	(8,656)	0	0	4.625	4.280	FA	52,417	138,750	02/02/2011	02/15/2020
191241-AE-8	COCA-COLA FEMSA SAB CV, MW@20		D	1	1FE	2,654,975	102.0680	2,551,700	2,500,000	2,643,466	0	(11,509)	0	0	3.875	2.950	MN	9,418	96,875	05/13/2016	11/26/2023
200447-A*-1	COMISION FEDERAL DE ELECTRICID, MW@50		D	1	1FE	5,000,000	102.4680	5,123,425	5,000,000	5,000,000	0	0	0	0	4.390	4.390	SEP	56,094	0	09/29/2016	09/29/2036
200447-AB-6	COMISION FED DE ELECTRIC,144A M/W SR NOT		D	1	2FE	496,060	102.7500	513,750	500,000	498,026	0	392	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		D	1	1FE	7,923,429	100.4610	7,936,419	7,900,000	7,904,655	0	(6,434)	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		D	1	1FE	1,999,900	100.3850	2,007,700	2,000,000	1,999,955	0	20	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		D	1	1FE	1,996,800	99.4940	1,989,880	2,000,000	1,997,912	0	622	0	0	2.300	2.330	MS	13,928	46,000	03/04/2015	03/12/2020
20271R-AP-5	COMMONWEALTH BANK AUST, MW@20		D	1	1FE	2,995,110	99.6440	2,989,320	3,000,000	2,995,846	0	736	0	0	2.550	2.580	MS	22,525	38,250	03/08/2016	03/15/2021
2027A0-HY-8	COMMONWEALTH BANK AUST		D	1	1FE	2,953,140	93.7770	2,813,310	3,000,000	2,953,972	0	832	0	0	2.625	2.800	MS	25,156	0	10/18/2016	09/06/2026
21685W-DF-1	COOPERATIEVE RABOBANK UA		D	1	1FE	3,142,110	102.8720	3,086,160	3,000,000	3,132,946	0	(9,164)	0	0	3.950	3.110	MN	17,117	59,250	07/14/2016	11/09/2022
216871-AC-7	COOPER US INC., M/W CO GUARNT		C	1	2FE	3,369,695	102.2380	3,578,330	3,500,000	3,490,229	0	18,605	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		C	2	2FE	3,973,550	104.3300	4,173,200	4,000,000	3,988,321	0	2,677	0	0	3.875	3.950	JD	6,889	155,000	12/07/2010	12/15/2020
21688A-AE-2	RABOBANK NEDERLAND NY		D		1FE	4,999,850	101.4630	5,073,150	5,000,000	5,000,000	0	150	0	0	3.375	3.370	MN	18,750	168,750	02/08/2016	05/21/2025
21688A-AF-9	RABOBANK NEDERLAND NY		D		1FE	5,041,800	99.9840	4,999,200	5,000,000	5,035,760	0	(6,040)	0	0	2.500	2.310	JJ	56,250	62,500	03/31/2016	01/19/2021
21987D-AA-2	CORP FINANCI DE DESARROL,144A M/W SR UNS		D	1	2FE	984,370	104.5000	1,045,000	1,000,000	991,077	0	1,503	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		D	1	1FE	7,455,755	103.5620	6,855,804	6,620,000	6,768,665	0	(184,563)	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		D		1FE	6,058,080	106.5100	6,390,600	6,000,000	6,036,917	0	(10,095)	0	0	4.200	3.990	JD	11,200	252,000	04/16/2014	06/15/2020
22532L-AR-5	CREDIT AGRICOLE LONDON		D		1FE	995,430	98.4660	984,660	1,000,000	995,981	0	551	0	0	2.375	2.460	JJ	11,875	4,222	04/20/2016	07/01/2021

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	
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
225433-AH-4	CRED SUIS GP FUN LTD		D		2FE	4,991,450	100.8870	5,044,350	5,000,000	4,992,383	0	616	0	0	3.800	3.830	MS	55,944	190,000	09/10/2015	09/15/2022
22546Q-AP-2	CREDIT SUISSE NEW YORK		D		1FE	9,831,230	100.6680	9,865,464	9,800,000	9,825,595	0	(2,855)	0	0	3.625	3.580	MS	110,522	355,250	11/17/2014	09/09/2024
22546Q-AR-8	CREDIT SUISSE NEW YORK		D		1FE	3,087,570	100.9560	3,028,680	3,000,000	3,083,776	0	(3,794)	0	0	3.000	2.380	AO	15,500	45,000	10/04/2016	10/29/2021
233835-AQ-0	DAIMLER-BENZ NA HOLD., CO GTD.		C	1	1FE	1,992,170	150.6150	3,012,300	2,000,000	1,994,103	0	211	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		C	1	1FE	3,739,151	100.1320	3,779,983	3,775,000	3,758,225	0	6,226	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		C	1	1FE	995,830	100.1370	1,001,370	1,000,000	999,109	0	850	0	0	1.875	1.960	JJ	8,854	18,750	01/07/2013	01/11/2018
233851-BA-1	DAIMLER FINANCE NA LLC,M/W 144A UNSECURE		C	1	1FE	3,990,080	100.7530	4,030,120	4,000,000	3,996,729	0	2,003	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		C	1	1FE	2,923,872	100.6150	2,867,528	2,850,000	2,901,509	0	(11,542)	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		C	1	1FE	3,989,440	100.0610	4,002,440	4,000,000	3,994,332	0	2,034	0	0	2.250	2.300	MS	29,500	90,000	07/24/2014	09/03/2019
233851-BR-4	DAIMLER FINANCE NA LLC, MW@15		C	1	1FE	2,993,100	99.5400	2,986,200	3,000,000	2,995,536	0	1,343	0	0	2.250	2.290	MS	22,313	67,500	02/23/2015	03/02/2020
233851-BV-5	DAIMLER FINANCE NA LLC, MW		C	1	1FE	7,984,320	99.7990	7,983,920	8,000,000	7,989,189	0	3,029	0	0	2.450	2.490	MN	23,411	196,000	05/11/2015	05/18/2020
23636A-AE-1	DANSKE BANK A/S		D		1FE	2,999,310	100.7090	3,021,270	3,000,000	2,999,415	0	105	0	0	2.800	2.800	MS	25,900	42,000	03/07/2016	03/10/2021
23636T-AE-0	DANONE SA, MW@20		D	2	2FE	7,842,950	95.4280	7,634,240	8,000,000	7,843,923	0	973	0	0	2.947	3.170	MN	38,638	0	12/01/2016	11/02/2026
24668P-AF-4	KONONKIJKE A DELHAIZE, M/W SR UNSECURED		D	1	2FE	3,953,316	102.7070	4,056,927	3,950,000	3,951,178	0	(486)	0	0	4.125	4.110	AO	36,661	162,938	04/04/2012	04/10/2019
251541-AN-8	DEUTSCHE BANK AG		D	1	2FE	3,003,720	100.3860	3,011,580	3,000,000	3,003,657	0	(63)	0	0	4.250	4.220	AO	27,271	0	11/08/2016	10/14/2021
25156P-AQ-6	DEUTSCHE TELEKOM AG, 144A M/W SR UNSECUR		D	1	2FE	1,991,610	100.1420	2,002,840	2,000,000	1,999,681	0	1,750	0	0	2.250	2.330	MS	14,375	45,000	02/29/2012	03/06/2017
25243E-AF-0	DIAGEO CAPITAL PLC, NOTE		D		1FE	977,840	104.2340	1,042,340	1,000,000	997,004	0	2,059	0	0	4.850	5.070	MN	6,197	48,500	11/22/2004	05/15/2018
25243Y-AM-1	DIAGEO CAPITAL PLC CALL @MW +20BP		D	1	1FE	11,012,252	103.3900	11,145,442	10,780,000	10,860,156	0	(99,608)	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		D	1	1FE	995,600	100.1470	1,001,470	1,000,000	999,671	0	903	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		C	1	1FE	4,087,954	100.6000	4,016,958	3,993,000	4,066,642	0	(12,683)	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		C	2	2FE	13,327,357	97.7560	13,412,123	13,720,000	13,368,023	0	37,109	0	0	3.250	3.610	MS	126,338	390,244	06/01/2016	03/19/2025
278058-AM-4	EATON CORP., DEB.		C		2FE	3,669,180	124.7790	4,367,265	3,500,000	3,572,684	0	(10,021)	0	0	8.100	7.630	FA	107,100	283,500	01/17/2001	08/15/2022
278058-AP-7	EATON CORP., DEBENTURE		C		2FE	2,874,768	120.0190	3,120,494	2,600,000	2,755,718	0	(16,308)	0	0	7.625	6.570	AO	49,563	198,250	06/29/2007	04/01/2024
278058-DC-3	EATON CORP MW +15BP		C		2FE	3,985,600	100.7540	4,030,160	4,000,000	3,999,624	0	1,787	0	0	5.300	5.340	MS	62,422	212,000	03/13/2007	03/15/2017
279158-AL-3	ECOPETROL SA, MW@45		D	2	2FE	1,489,920	99.5000	1,492,500	1,500,000	1,490,980	0	709	0	0	5.375	5.450	JD	1,120	80,625	06/23/2015	06/26/2026
29358Q-AA-7	ENSCO PLC,MW@25		D	1	3FE	18,868,309	96.1920	16,896,125	17,565,000	18,430,353	0	(188,421)	0	0	4.700	3.420	MS	243,080	825,555	11/14/2014	03/15/2021
29358Q-AE-9	ENSCO PLC, MW@50		D	2	3FE	1,992,440	86.3670	1,727,340	2,000,000	1,993,540	0	616	0	0	5.200	5.240	MS	30,622	104,000	03/04/2015	03/15/2025
30217A-AA-1	EXPERIAN FINANCE PLC,144A, M/W UNSECURED		D	1	2FE	8,917,632	100.3520	8,871,117	8,840,000	8,848,809	0	(19,061)	0	0	2.375	2.150	JD	9,331	209,950	02/11/2014	06/15/2017
34407D-AB-5	FLY LEASING LTD, MW@50		D	2	3FE	2,224,700	104.0000	2,288,000	2,200,000	2,219,846	0	(4,453)	0	0	6.375	6.100	AO	29,608	140,250	12/22/2015	10/15/2021
345838-AE-6	FOREST LABORATORIES INC, MW@50		C	1	2FE	3,273,840	107.4290	3,222,870	3,000,000	3,196,297	0	(43,914)	0	0	4.875	3.160	FA	55,250	146,250	03/12/2015	02/15/2021
36158F-AB-6	SWISS RE SOLUTIONS, MW+25BP		C	1	1FE	4,279,725	108.1280	4,865,760	4,500,000	4,457,331	0	17,663	0	0	6.450	6.920	MS	96,750	290,250	01/18/2001	03/01/2019
36164Q-NA-2	GE CAPITAL INTL FUNDING		D		1FE	8,183,875	104.7910	7,859,325	7,500,000	8,168,396	0	(15,479)	0	0	4.418	3.750	MN	42,339	226,729	05/18/2016	11/15/2035
377372-AD-9	GLAXOSMITHKLINE CAP INC., M/W CO GUARNT		C	1	1FE	10,005,192	105.4010	9,907,694	9,400,000	9,591,143	0	(136,449)	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		C	1	1FE	494,960	100.2490	501,245	500,000	496,699	0	478	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		C	1	1FE	5,946,646	103.2720	5,778,068	5,595,000	5,934,602	0	(7,421)	0	0	4.200	3.830	MS	67,233	234,990	04/27/2015	03/18/2043
377373-AD-7	GLAXOSMITHKLINE CAPITAL,MW@15		D	1	1FE	3,956,070	100.8030	4,032,120	4,000,000	3,968,883	0	5,282	0	0	2.850	3.000	MN	16,783	114,000	08/20/2014	05/08/2022
404280-AG-4	HSBC BANK PLC, SUBNOTE		D		1FE	1,894,699	123.3220	2,343,118	1,900,000	1,895,648	0	110	0	0	6.500	6.520	MN	20,240	123,500	05/16/2006	05/02/2036
404280-AN-9	HSBC HOLDINGS PLC		D		1FE	3,929,881	103.4350	3,827,095	3,700,000	3,863,387	0	(28,277)	0	0	4.000	3.080	MS	37,411	148,000	07/31/2014	03/30/2022
404280-BF-5	HSBC HOLDINGS PLC		D	1	1FE	3,003,330	97.6260	2,928,780	3,000,000	3,003,240	0	(90)	0	0	2.650	2.620	JJ	18,992	0	09/29/2016	01/05/2022
40428H-PH-9	HSBC BANK PLC, SR UNSECURED		C		1FE	1,994,280	99.8250	1,996,500	2,000,000	1,998,788	0	1,144	0	0	1.625	1.680	JJ	14,896	32,500	12/13/2012	01/16/2018
40428H-PN-6	HSBC USA INC		C		1FE	1,998,780	100.2580	2,005,160	2,000,000	1,999,283	0	239	0	0	2.375	2.380	MN	6,333	47,632	11/05/2014	11/13/2019
40428H-PR-7	HSBC USA INC		C		1FE	2,997,060	99.2180	2,976,540	3,000,000	2,998,092	0	572	0	0	2.350	2.370	MS	22,717	70,500	02/26/2015	03/05/2020
404201-AE-7	HSBC BANK USA NA, SUB NOTES		C		1FE	999,450	106.0120	1,060,120	1,000,000	999,768	0	57	0	0	4.875	4.880	FA	17,198	48,750	08/17/2010	08/24/2020
40434C-AD-7	HSBC USA INC		C		1FE	995,740	100.4230	1,004,230	1,000,000	996,678	0	382	0	0	3.500	3.550	JD	778	35,000	06/16/2014	06/23/2024
40963L-AD-6	HANA BANK, 144A SR UNSECURED		D		1FE	3,972,300	101.0190	4,040,760	4,000,000	3,997,457	0	5,445	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		D		1FE	1,999,900	101.2820	2,025,640	2,000,000	1,999,984	0	19	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		D	1	2FE	1,963,831	102.7160	1,900,246	1,850,000	1,917,027	0	(11,749)	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		D	1	2FE	10,965,920	100.0400	11,004,400	11,000,000	10,992,866	0	9,392	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		D		1FE	8,837,469	104.9540	8,816,136	8,400,000	8,661,467	0	(67,718)	0	0	4.125	3.190	FA	210,100	346,500	04/22/2014	08/12/2020
44328M-AK-0	HSBC BANK PLC., 144A SR UNSECURED		D		1FE	3,996,520	107.1680	4,286,720	4,000,000	3,998,391	0	352	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		C	1	2FE	4,997,000	100.0090	5,000,450	5,000,000	4,997,663	0	568	0	0	3.000	3.010	AO	25,417	150,000	10/27/2015	10/30/2020
44920U-AG-3	HYUNDAI CAPITAL SERVICES		D		2FE	997,040	99.4640	994,640	1,000,000	997,481	0	441	0	0	2.875	2.930	MS	8,385	14,375	03/11/2016	03/16/2021
449230-AB-0	HYUNDAI CAPITAL AMERICA, SR UNSECURED		D		2FE	7,833,044	101.0030	7,373,219	7,300,000	7,360,033	0	(135,704)	0	0	4.000	2.090	JD	18,656	292,000	12/04/2013	06/08/2017
449230-AD-6	HYUNDAI CAPITAL AMERICA,M/W 144A SR UNSE		D	1	2FE	1,997,260	100.1890	2,003,780	2,000,000	1,999,569	0	562	0	0	2.125	2.150	AO	10,507	42,500	09/24/2012	10/02/2017
449230-AG-9	HYUNDAI CAPITAL AMERICA,144A UNSEC		C		2FE	4,969,228	101.1640	4,957,036	4,900,000	4,924,244	0	(14,634)	0	0	2.875	2.550	FA	55,567	140,875	10/25/2013	08/09/2018
449230-AH-7	HYUNDAI CAPITAL AMERICA,MW@15		C	1	2FE	1,998,420	100.0170	2,000,340	2,000,000	1,999,948	0	534	0	0	1.450	1.470	FA	11,681	29,000	02/03/2014	02/06/2017
449230-AJ-3	HYUNDAI CAPITAL AMERICA, MW@20		C	1	2FE	5,057,000	100.5850	5,029,250	5,000,000	5,030,458	0	(14,030)	0	0	2.550	2.250	FA	51,354	127,500	01/29/2015	02/06/2019

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
449786-AP-7	ING BANK NV, SR UNSECURED		D		1FE	1,972,800	109.4270	2,188,540	2,000,000	1,985,883	0	2,762	0	0	5.000	5.180	JD	6,111	100,000	10/12/2011	06/09/2021
449786-BD-3	ING BANK NV		D		1FE	1,989,200	100.6440	2,012,880	2,000,000	1,993,889	0	2,117	0	0	2.500	2.610	AO	12,500	50,000	09/23/2014	10/01/2019
44987C-AC-2	ING BANK NV		D		1FE	1,996,260	99.9790	1,999,580	2,000,000	1,997,548	0	726	0	0	2.450	2.490	MS	14,292	49,000	03/10/2015	03/16/2020
44987C-AM-0	ING BANK NV		D		1FE	2,997,090	100.4290	3,012,870	3,000,000	2,997,516	0	426	0	0	2.750	2.770	MS	22,688	41,250	03/15/2016	03/22/2021
45687A-AA-0	INGERSOLL-RAND GL HLD CO,M/W CO GUARNT		D	1	2FE	4,657,810	108.0280	5,401,400	5,000,000	4,922,077	0	43,048	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		C	1	2FE	3,195,960	105.7640	3,172,920	3,000,000	3,151,111	0	(20,624)	0	0	4.250	3.370	JD	5,667	127,500	10/07/2014	06/15/2023
45763P-AE-6	INMARSAT FINANCE PLC, MW@50		D	2	3FE	4,378,580	97.2500	4,478,363	4,605,000	4,391,753	0	13,173	0	0	4.875	5.890	MN	28,685	112,247	10/26/2016	05/15/2022
459284-AB-1	COCA-COLA EUROPEAN PART,M/W SR UNSECURED		C	1	2FE	4,838,470	103.0930	5,154,650	5,000,000	4,930,751	0	16,978	0	0	3.500	3.900	MS	51,528	175,000	01/26/2011	09/15/2020
460599-AB-9	INTERNATIONAL GAME TECH, MW@250		D	2	3FE	1,981,625	107.2500	2,225,438	2,075,000	1,996,477	0	12,419	0	0	6.250	7.140	FA	48,993	129,688	10/19/2015	02/15/2022
46132F-AD-2	INVESCO FINANCE PLC, MW@25		D	1	1FE	19,459,138	101.3380	19,558,234	19,300,000	19,446,543	0	(11,610)	0	0	3.750	3.650	JJ	333,729	544,823	12/02/2015	01/15/2026
478375-AD-0	JOHNSON CONTROLS INTL PL,M/W SR UNSECURD		D	1	2FE	2,402,612	107.5930	2,372,426	2,205,000	2,280,258	0	(21,360)	0	0	5.000	3.870	MS	27,869	110,250	08/27/2010	03/30/2020
478375-AE-8	JOHNSON CONTROLS INTL PL,M/W SR UNSECURD		D	1	2FE	3,972,000	105.6080	4,224,320	4,000,000	3,987,014	0	2,787	0	0	4.250	4.330	MS	56,667	170,000	02/02/2011	03/01/2021
478375-AP-3	JOHNSON CONTROLS INTL PL, M/W CO GUARNT		D	1	2FE	5,568,668	101.6480	5,544,898	5,455,000	5,474,861	0	(18,522)	0	0	3.750	3.380	JJ	94,326	204,563	07/27/2011	01/15/2018
478375-AR-9	JOHNSON CONTROLS INTL PL, MW@30		D	2	2FE	5,972,880	103.0010	6,180,060	6,000,000	5,975,546	0	2,143	0	0	3.900	3.950	FA	89,050	214,500	09/09/2015	02/14/2026
50066A-AD-5	KOREA GAS CORP., 144A NOTE		D		1FE	980,630	134.9720	1,349,720	1,000,000	981,892	0	288	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		D		1FE	3,980,760	100.2500	4,010,000	4,000,000	3,997,706	0	3,977	0	0	2.250	2.350	JJ	39,000	90,000	07/18/2012	07/25/2017
50066A-AK-9	KOREA GAS CORP		D	1	1FE	4,997,750	95.7930	4,789,650	5,000,000	4,997,945	0	195	0	0	1.875	1.880	JJ	42,448	0	07/12/2016	07/18/2021
502441-AA-6	LVMH MOET HENNESSY LOUIS,144A M/W SR UNS		D	1	1FE	2,999,770	100.1070	3,003,210	3,000,000	2,999,980	0	39	0	0	1.625	1.620	JD	271	48,750	07/11/2012	06/29/2017
539439-AK-5	LLOYDS BANKING GROUP PLC		D		2FE	2,512,750	101.3440	2,533,600	2,500,000	2,511,591	0	(1,159)	0	0	3.100	2.980	JJ	37,674	0	06/30/2016	07/06/2021
553794-AB-4	MUFG AMERICAS HLDGS CORP, MW@15		C	2	1FE	999,810	98.9350	989,350	1,000,000	999,879	0	37	0	0	2.250	2.250	FA	8,813	22,500	02/05/2015	02/10/2020
55608J-AE-8	MACQUARIE GROUP LTD,144A SR UNSECURED		D		2FE	3,957,640	110.7150	4,428,600	4,000,000	3,979,657	0	4,291	0	0	6.250	6.390	JJ	115,972	250,000	01/06/2011	01/14/2021
55608P-AH-7	MACQUARIE GROUP LTD, SR UNSECURED		D		1FE	1,998,780	100.6970	2,013,940	2,000,000	1,999,375	0	241	0	0	2.600	2.610	JD	1,011	52,000	06/16/2014	06/24/2019
55608P-AM-6	MACQUARIE BANK LIMITED		D		1FE	6,984,600	99.0980	6,936,860	7,000,000	6,990,368	0	3,000	0	0	2.400	2.440	JJ	74,667	168,000	01/14/2015	01/21/2020
55608P-AW-4	MACQUARIE GROUP LTD		D		1FE	3,000,000	102.0320	3,060,960	3,000,000	3,000,000	0	0	0	0	3.900	3.900	JJ	53,950	58,500	01/12/2016	01/15/2026
585055-AN-6	MEDTRONIC PLC., M/W SR UNSECURED		C	1	1FE	1,300,825	107.6890	1,346,113	1,250,000	1,263,727	0	(5,746)	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		C	2	1FE	2,993,130	106.1450	3,184,350	3,000,000	2,996,788	0	686	0	0	4.125	4.150	MS	36,438	123,750	04/20/2011	03/15/2021
585055-BD-7	MEDTRONIC INC, MW@15		C	2	1FE	2,153,580	107.4160	2,148,320	2,000,000	2,148,777	0	(2,996)	0	0	4.625	4.160	MS	27,236	92,500	04/30/2015	03/15/2044
585055-BR-6	MEDTRONIC PLC, MW@20		C	1	1FE	1,975,545	102.4220	1,997,229	1,950,000	1,968,871	0	(3,308)	0	0	3.150	2.940	MS	18,086	61,425	12/16/2014	03/15/2022
585055-BS-4	MEDTRONIC PLC, MW@25		C	1	1FE	1,980,840	102.9710	2,059,420	2,000,000	1,984,077	0	1,640	0	0	3.500	3.610	MS	20,611	70,000	12/01/2014	03/15/2025
585055-BU-9	MEDTRONIC INC, MW@30		C	1	1FE	4,861,556	108.1420	4,974,532	4,600,000	4,854,239	0	(4,656)	0	0	4.625	4.280	MS	62,643	212,750	06/24/2015	03/15/2045
606822-AD-6	MITSUBISHI UFJ FIN GRP		D		1FE	1,997,200	102.7250	2,054,500	2,000,000	1,997,395	0	195	0	0	3.850	3.860	MS	25,667	38,500	02/23/2016	03/01/2026
606822-AG-9	MITSUBISHI UFJ FIN GRP		D		1FE	4,870,600	97.2460	4,862,300	5,000,000	4,872,952	0	2,352	0	0	2.190	2.770	MS	32,850	0	11/22/2016	09/13/2021
60687Y-AD-1	MIZUHO CORP BANK LTD		D		1FE	4,000,000	99.7520	3,990,080	4,000,000	4,000,000	0	0	0	0	3.477	3.470	AO	30,520	69,540	04/05/2016	04/12/2026
60688Q-AC-9	MIZUHO BANK LTD,BULLET		D		1FE	3,918,680	99.9110	3,996,440	4,000,000	3,983,266	0	20,692	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		D		1FE	3,966,478	101.5770	3,859,926	3,800,000	3,910,593	0	(15,951)	0	0	3.500	2.980	MS	36,944	133,000	05/03/2013	03/21/2023
60688X-AG-5	MIZUHO BANK LTD		D		1FE	3,921,874	103.1050	4,021,095	3,900,000	3,916,708	0	(1,966)	0	0	3.750	3.680	AO	30,469	146,250	04/10/2014	04/16/2024
60688X-AL-4	MIZUHO CORP BANK LTD		D		1FE	4,000,920	100.6850	4,027,400	4,000,000	4,000,519	0	(181)	0	0	2.650	2.640	MS	28,267	106,000	09/23/2014	09/25/2019
60688X-AS-9	MIZUHO CORP BANK LTD		D		1FE	8,988,660	99.2720	8,934,480	9,000,000	8,992,507	0	2,200	0	0	2.400	2.420	MS	57,000	216,000	03/19/2015	03/26/2020
60688X-AW-0	MIZUHO BANK LTD		D		1FE	2,998,320	99.7010	2,991,030	3,000,000	2,998,702	0	320	0	0	2.700	2.710	AO	15,975	81,000	10/13/2015	10/20/2020
615394-AK-9	MOOG INC, MW@50		C	2	3FE	2,870,516	102.0000	2,886,600	2,830,000	2,861,935	0	(6,708)	0	0	5.250	4.920	JD	12,381	148,575	04/18/2016	12/01/2022
62854A-AD-6	MYLAN NV, MW@35		D	2	2FE	4,961,550	93.5850	4,679,250	5,000,000	4,963,354	0	1,804	0	0	3.950	4.040	JD	8,778	102,042	05/31/2016	06/15/2026
62886H-AN-1	NCL CORP LTD, MW@50		D	2	4FE	3,372,015	99.9380	3,367,911	3,370,000	3,371,993	0	(22)	0	0	4.750	4.730	JD	7,559	0	12/06/2016	12/15/2021
62947Q-AV-0	NXP BV/NXP FUNDING LLC, MW@50		D	1	3FE	2,146,790	105.0000	2,252,250	2,145,000	2,146,661	0	(129)	0	0	4.625	4.610	JD	8,267	51,808	05/18/2016	06/01/2023
629568-AQ-9	NABORS INDUSTRIES INC, CALL @MW		C	1	3FE	934,252	103.7500	1,141,250	1,100,000	1,072,446	0	22,506	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.		C	1	3FE	3,938,560	102.7500	4,110,000	4,000,000	3,972,688	0	6,525	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		D		1FE	6,041,840	100.3260	6,019,560	6,000,000	6,004,309	0	(9,088)	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		D		1FE	3,992,480	99.8350	3,993,400	4,000,000	3,995,177	0	716	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		D		1FE	1,998,960	100.7790	2,015,580	2,000,000	1,999,661	0	210	0	0	2.300	2.310	JJ	19,933	46,000	07/18/2013	07/25/2018
63254A-AP-3	NATIONAL AUSTRALIA BK/NY		D		1FE	2,976,840	99.9310	2,997,930	3,000,000	2,978,743	0	1,903	0	0	3.375	3.460	JJ	46,969	50,625	01/06/2016	01/14/2026
63250D-DB-4	NATIONAL AUSTRALIA BANK		D		1FE	3,997,200	100.7980	4,031,920	4,000,000	3,998,314	0	547	0	0	2.400	2.410	JD	5,867	96,000	12/02/2014	12/09/2019
63859U-BD-4	NATIONWIDE BLDG SOCIETY		D	1	1FE	2,994,660	98.6710	2,960,130	3,000,000	2,995,092	0	432	0	0	2.450	2.480	JJ	31,442	0	07/20/2016	07/27/2021
63859W-AE-9	NATIONWIDE BLDG SOCIETY		D	1	2FE	2,990,300	95.2760	2,858,280	3,000,000	2,990,536	0	236	0	0	4.000	4.030	MS	35,667	0	09/21/2016	09/14/2026
638602-BP-6	NATIONWIDE BUILDING SOCIETY		D		1FE	7,055,243	102.9030	6,762,785	6,572,000	7,027,230	0	(28,013)	0	0	3.900	2.970	JJ	113,915	128,154	06/02/2016	07/21/2025
65364U-AA-4	NIAGARA MOHAWK POWER, 144A M/W SR UNSEC		C	1	1FE	10,369,508	106.7150	10,114,448	9,478,000	9,928,383	0	(163,841)	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		C	1	1FE	3,005,240	99.5300	2,985,900	3,000,000	3,003,262	0	(503)	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		C	2	1FE	3,030,004	101.8650	3,005,018	2,950,000	3,014,191	0	(7,457)	0	0	3.508	3.180	AO	25,872	103,486	10/27/2014	10/01/2024
654624-AE-5	NIPPON TELEGRAPH & TELEPHONE, M/W SR UNS		D	1	1FE	3,090,776	99.9560	3,090,640	3,092,000	3,091,868	0	238	0	0	1.400	1.400	JJ	19,600	43,288	10/24/2013	07/18/2017

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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	
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
654740-AD-1	NISSAN MOTOR ACCEPTANCE, 144A UNSEC		C	1	1FE	2,843,264	100.0990	2,904,873	2,902,000	2,885,540	0	13,324	0	0	1.800	2.270	MS	15,381	52,236	09/25/2013	03/15/2018
654740-AN-9	NISSAN MOTOR ACC		C		1FE	4,993,950	99.8010	4,990,050	5,000,000	4,994,879	0	929	0	0	2.550	2.570	MS	40,021	63,396	03/02/2016	03/08/2021
654742-AC-9	NISSAN MOTOR ACCEPTANCE,144A SR UNSEC		C		1FE	7,889,263	100.2870	7,922,673	7,900,000	7,898,165	0	2,591	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		D	1	3FE	488,004	101.5000	464,870	458,000	470,262	0	(5,647)	0	0	4.900	4.080	FA	9,351	60,221	08/30/2010	08/01/2020
65504L-AH-0	NOBLE HOLDING INTL LTD,M/W CO GUARNT		D	1	3FE	2,413,884	99.6250	2,386,019	2,395,000	2,395,832	0	(4,008)	0	0	2.500	2.320	MS	17,630	59,875	04/11/2012	03/15/2017
65557C-AD-5	NORDEA BANK AB, 144A SR UNSECURED		D		1FE	1,811,303	108.3360	1,895,880	1,750,000	1,779,077	0	(6,446)	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		D		1FE	1,990,160	107.4400	2,148,800	2,000,000	1,995,111	0	981	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		D	1	1FE	4,175,010	105.3020	3,946,719	3,748,000	3,803,161	0	(50,402)	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		C	1	1FE	1,001,720	107.2650	1,072,650	1,000,000	1,000,671	0	(184)	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		C	1	1FE	992,250	98.7760	987,760	1,000,000	995,333	0	750	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		C	1	1FE	3,137,640	95.7750	2,873,250	3,000,000	3,132,437	0	(3,162)	0	0	3.700	3.440	MS	30,833	111,000	04/21/2015	09/21/2042
66989H-AH-1	NOVARTIS CAPITAL CORP, MW@15		C	1	1FE	9,457,910	107.8440	9,705,960	9,000,000	9,444,184	0	(8,689)	0	0	4.400	4.090	MN	60,500	396,000	05/19/2015	05/06/2044
670001-AC-0	NOVELIS CORP, MW@50		C	2	4FE	1,843,815	101.0000	1,848,300	1,830,000	1,843,407	0	(408)	0	0	5.875	5.750	MS	31,955	0	09/08/2016	09/30/2026
67054K-AA-7	SFR GROUP SA, MW@50		D	2	4FE	3,212,828	102.5000	3,282,050	3,202,000	3,212,828	0	0	0	0	7.375	7.310	JJ	170,551	0	09/27/2016	05/01/2026
67054L-AB-3	SFR GROUP SA, MW@50		D	2	4FE	3,354,519	102.6250	3,330,181	3,245,000	3,349,928	0	(4,590)	0	0	6.000	4.940	FA	73,553	0	10/27/2016	05/15/2022
68620Y-AA-0	ORIGIN ENERGY FINANCE LT,144A NOTE		D	1	2FE	3,987,800	105.4400	4,217,600	4,000,000	3,993,340	0	1,187	0	0	5.450	5.490	AO	46,628	218,000	10/06/2011	10/14/2021
686330-AG-6	ORIX CORP, SR UNSECURED		D		2FE	3,996,560	100.3440	4,013,760	4,000,000	3,999,859	0	735	0	0	3.750	3.760	MS	46,667	150,000	03/06/2012	03/09/2017
693483-AB-5	POSCO, 144A SR UNSECURED		D		2FE	2,986,710	104.6310	3,138,930	3,000,000	2,994,241	0	1,358	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		D	2	5FE	318,800	36.0000	573,840	1,594,000	318,800	0	(55)	1,276,165	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		D	1	2FE	5,624,020	105.0280	5,251,400	5,000,000	5,134,303	0	(95,053)	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		D	1	2FE	1,987,300	97.8160	1,956,320	2,000,000	1,992,609	0	1,222	0	0	3.750	3.820	MN	11,042	75,000	05/01/2012	05/08/2022
714294-AD-7	PERRIGO CO PLC, MW@20		D	2	2FE	2,056,300	99.1320	1,982,640	2,000,000	2,051,455	0	(4,845)	0	0	4.000	3.560	MN	10,222	80,000	04/07/2016	11/15/2023
714294-AF-2	PERRIGO CO PLC		D		2FE	2,501,275	99.8670	2,496,675	2,500,000	2,500,540	0	(283)	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		D	2	2FE	6,021,360	100.8020	6,048,120	6,000,000	6,017,610	0	(2,750)	0	0	3.500	3.430	JD	9,333	210,000	03/08/2016	12/15/2021
71429M-AA-3	PERRIGO FINANCE UNLIMITE, MW@35		D	2	2FE	499,540	101.0430	505,215	500,000	499,607	0	67	0	0	3.500	3.520	MS	5,153	8,993	03/07/2016	03/15/2021
71654Q-BU-5	PETROLEOS MEXICANOS		D		2FE	4,003,010	97.8750	3,915,000	4,000,000	4,003,750	0	1,215	0	0	3.500	3.140	JJ	61,444	140,000	01/16/2015	07/23/2020
741530-AH-5	PRIDE INTERNATIONAL INC., SR UNSECURED		C		3FE	2,856,863	106.7500	2,914,275	2,730,000	2,786,409	0	(13,623)	0	0	6.875	6.210	FA	70,904	187,688	01/21/2011	08/15/2020
751277-AQ-7	RALSTON PURINA CO., DEB.		C		1FE	1,514,484	124.5300	1,382,283	1,110,000	1,262,452	0	(25,130)	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		D	1	2FE	8,784,830	103.4650	9,311,850	9,000,000	8,906,540	0	22,142	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		D	1	2FE	997,440	105.0180	1,050,180	1,000,000	998,673	0	252	0	0	3.750	3.780	MS	10,521	37,500	09/14/2011	09/20/2021
76720A-AF-3	RIO TINTO FIN USA PLC, SR UNSEC		D	2	2FE	2,976,240	100.4150	3,012,450	3,000,000	2,985,147	0	2,386	0	0	2.875	2.970	FA	31,146	86,250	02/07/2013	08/21/2022
771196-BE-1	ROCHE HOLDING INC, MW@12.5		C	2	1FE	1,994,940	102.3630	2,047,260	2,000,000	1,995,939	0	451	0	0	3.350	3.380	MS	16,936	67,000	09/22/2014	09/30/2024
771196-BH-4	ROCHE HOLDING INC, MW@15		C	2	1FE	13,726,500	99.6730	12,957,490	13,000,000	13,701,966	0	(14,915)	0	0	4.000	3.680	MN	47,667	520,000	05/28/2015	11/28/2044
77578J-AB-4	ROLLS-ROYCE PLC, MW@25		D	2	1FE	13,616,920	100.0880	13,511,880	13,500,000	13,604,736	0	(10,254)	0	0	3.625	3.510	AO	104,672	489,375	11/06/2015	10/14/2025
779382-AN-0	ROWAN COMPANIES INC,MW@50 BULLET		C	1	4FE	10,787,347	101.5000	9,997,750	9,850,000	10,025,071	0	(257,908)	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		D	2	4FE	4,192,760	94.5000	3,780,000	4,000,000	4,119,967	0	(20,944)	0	0	4.875	4.190	JD	16,250	195,000	04/18/2013	06/01/2022
780097-AM-3	ROYAL BK OF SCOTLAND GRP PLC, SUBNOTE		D		3FE	4,314,912	101.8310	4,639,420	4,556,000	4,518,852	0	23,103	0	0	4.700	5.260	JJ	105,876	214,132	02/16/2007	07/03/2018
780153-AG-7	ROYAL CARIBBEAN CRUISES		D		3FE	2,043,453	118.0000	2,132,260	1,807,000	2,024,404	0	(11,838)	0	0	7.500	5.960	AO	28,611	129,938	10/03/2016	10/15/2027
780153-AU-6	ROYAL CARIBBEAN CRUISES, MW SR UNSECURED		D	1	3FE	431,000	106.8750	460,631	431,000	431,000	0	0	0	0	5.250	5.250	MN	2,891	22,628	02/18/2016	11/15/2022
78467K-C#-2	SSE PLC		D	1	1	3,000,000	103.1850	3,095,567	3,000,000	3,000,000	0	0	0	0	3.670	3.670	MS	35,171	0	09/06/2016	09/06/2026
79604Y-AB-5	SAMSUNG ELECTRON AMERICA,144A M/W CO GUA		C	1	1FE	5,748,763	100.0450	5,752,588	5,750,000	5,750,354	0	(1,287)	0	0	1.750	1.720	AO	22,641	100,625	02/25/2014	04/10/2017
80281L-AE-5	SANTANDER UK GROUP HLDGS		D	1	2FE	998,710	97.7860	977,860	1,000,000	998,808	0	98	0	0	2.875	2.900	FA	11,660	0	08/01/2016	08/05/2021
80281T-AE-8	SANTANDER ISSUANCES		D	1	2FE	3,607,058	100.9400	3,548,041	3,515,000	3,605,569	0	(1,488)	0	0	5.179	4.810	MN	21,238	91,021	10/14/2016	11/19/2025
806854-AB-1	SCHLUMBERGER INVESTMENT,MW@20		D	2	1FE	3,591,630	103.2810	3,614,835	3,500,000	3,559,494	0	(12,329)	0	0	3.300	2.890	MS	34,329	115,500	04/23/2014	09/14/2021
80685P-AD-0	SCHLUMBERGER NORGE AS, 144A SR UNSECURED		D	1	1FE	4,990,960	99.8790	4,993,950	5,000,000	4,998,502	0	2,543	0	0	1.250	1.300	FA	26,042	62,500	02/05/2014	08/01/2017
81725W-AJ-2	SENSATA TECHNOLOGIES BV, MW@50		D	1	3FE	4,474,990	98.0000	4,253,200	4,340,000	4,472,581	0	(2,409)	0	0	5.000	4.570	AO	54,250	0	10/31/2016	10/01/2025
822582-AC-6	SHELL INTERNATIONAL FIN		D		1FE	6,433,044	100.8180	6,653,988	6,600,000	6,595,073	0	21,320	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		D	1	1FE	3,978,760	128.9580	5,158,320	4,000,000	3,981,291	0	382	0	0	6.375	6.410	JD	11,333	255,000	12/08/2008	12/15/2038
822582-AJ-1	SHELL INTERNATIONAL FIN,MW@15 BULLET		D	1	1FE	3,900,225	106.0840	3,712,940	3,500,000	3,693,324	0	(68,120)	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		D	1	1FE	3,975,520	99.9950	3,999,800	4,000,000	3,996,145	0	5,974	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		D	1	1FE	1,979,800	96.6370	1,932,740	2,000,000	1,987,398	0	1,928	0	0	2.250	2.360	JJ	21,875	45,000	11/29/2012	01/06/2023
822582-AY-8	SHELL INTERNATIONAL FIN, MW@15		D	1	1FE	4,093,480	104.2830	4,171,320	4,000,000	4,090,992	0	(1,773)	0	0	4.550	4.400	FA	70,272	182,000	06/12/2015	08/12/2043
822582-BF-8	SHELL INTERNATIONAL FIN, MW@10		D	1	1FE	1,996,020	101.2980	2,025,960	2,000,000	1,996,130	0	68	0	0	4.375	4.380	MN	12,153	87,500	05/06/2015	05/11/2045
82460C-AD-6	SHINHAN BANK,144A SR UNSECURED		D		1FE	2,000,880	101.3500	2,027,000	2,000,000	2,000,101	0	(172)	0	0	4.375	4.360	JJ	37,431	87,500	01/18/2012	07/27/2017
82481L-AC-3	SHIRE ACQ INV IRELAND DA, MW@25		D	2	2FE	2,851,680	95.0450	2,851,350	3,000,000	2,852,503	0	823	0	0	2.875	3.700	MS	23,479	0	12/13/2016	09/23/2023
82620K-AE-3	SIEMENS FINANCIERINGSMAT, MW@20		D	1	1FE	7,918,230	100.2670	8,021,360	8,000,000	7,928,897	0	7,191	0	0	3.250	3.370	MN	24,556	260,000	07/09/2015	05/27/2025
82620K-AF-0	SIEMENS FINANCIERINGSMAT, MW@20		D	1	1FE	5,976,920	105.3610	6,321,660	6,000,000	5,977,533	0	389	0	0	4.400	4.420	MN	24,933	264,000	05/21/2015	05/27/2045

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
82620K-AL-7	SIEMENS FINANCIERINGSMAT, MW@15		D	1	1FE	5,772,690	92.5610	5,553,660	6,000,000	5,775,340	0	2,650	0	0	2.350	2.780	AO	41,517	0	11/16/2016	10/15/2026
830505-AR-4	SKANDINAVISKA ENSKILDA		D		1FE	1,998,600	100.1010	2,002,020	2,000,000	1,998,811	0	211	0	0	2.625	2.640	MS	15,458	26,250	03/08/2016	03/15/2021
83238P-AD-6	SMITHS GROUP PLC,144A, M/W SR UNSECURED		D	1	2FE	14,556,733	99.3020	14,433,546	14,535,000	14,546,232	0	(1,840)	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		D	1	1FE	2,997,060	97.6130	2,928,390	3,000,000	2,998,219	0	270	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		D	1	1FE	1,492,335	98.1580	1,472,370	1,500,000	1,494,740	0	670	0	0	2.650	2.700	JJ	18,329	39,750	05/09/2013	01/15/2024
85771P-AP-7	STATOIL ASA,MW@15		D	1	1FE	4,947,577	102.1500	5,005,350	4,900,000	4,928,602	0	(6,953)	0	0	2.900	2.730	MN	20,920	142,100	03/17/2014	11/08/2020
85771P-AX-0	STATOIL ASA, MW@15		D	1	1FE	3,996,960	101.3570	4,054,280	4,000,000	3,997,538	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		D	1	1FE	3,919,994	107.3710	3,650,614	3,400,000	3,628,101	0	(96,113)	0	0	5.250	2.220	AO	37,683	178,500	11/19/2013	04/15/2019
865622-AW-4	SUMITOMO MITSUI BANKING		D		1FE	3,968,196	100.8630	3,893,312	3,860,000	3,939,822	0	(13,128)	0	0	3.200	2.790	JJ	55,927	123,520	10/14/2014	07/18/2022
865622-AZ-7	SUMITOMO MITSUI BANKING,SR UNSECURED		D		1FE	994,520	98.9940	989,940	1,000,000	996,490	0	521	0	0	3.000	3.060	JJ	13,583	30,000	01/10/2013	01/18/2023
865622-BF-0	SUMITOMO MITSUI BANKING		D		1FE	3,958,414	100.0010	3,950,040	3,950,000	3,950,072	0	(2,857)	0	0	1.300	1.220	JJ	24,391	51,350	01/14/2014	01/10/2017
865622-BR-4	SUMITOMO MITSUI BANKING		D		1FE	11,000,920	99.5860	10,954,460	11,000,000	11,000,497	0	(160)	0	0	2.450	2.440	JJ	123,521	269,500	02/17/2015	01/16/2020
865622-BV-5	SUMITOMO MITSUI BANKING		D		1FE	5,999,160	99.8570	5,991,420	6,000,000	5,999,391	0	161	0	0	2.650	2.650	JJ	69,783	159,000	07/14/2015	07/23/2020
86562M-AA-8	SUMITOMO MITSUI FINANCIA		D		2FE	3,950,232	104.3700	4,070,430	3,900,000	3,938,557	0	(4,448)	0	0	4.436	4.270	AO	42,770	173,004	04/04/2014	04/02/2024
86562M-AC-4	SUMITOMO MITSUI BANKING		D		1FE	3,000,000	102.2310	3,066,930	3,000,000	3,000,000	0	0	0	0	3.784	3.780	MS	35,317	56,760	03/02/2016	03/09/2026
86562M-AE-0	SUMITOMO MITSUI BANKING		D	1	1FE	2,000,000	96.7190	1,934,380	2,000,000	2,000,000	0	0	0	0	2.058	2.050	JJ	19,094	0	07/07/2016	07/14/2021
86562M-AH-3	SUMITOMO MITSUI FINL GRP		D	1	1FE	3,000,000	98.3770	2,951,310	3,000,000	3,000,000	0	0	0	0	2.442	2.440	AO	14,652	0	10/11/2016	10/19/2021
87124V-AF-6	SYDNEY AIRPORT FINANCE, MW@30		D	2	2FE	9,074,400	98.3280	8,849,520	9,000,000	9,070,144	0	(4,256)	0	0	3.625	3.520	AO	57,094	163,125	05/03/2016	04/28/2026
87164K-AA-2	SYNGENTA FINANCE NV,M/W UNSECURED		D	1	1FE	8,291,618	99.3750	8,163,656	8,215,000	8,269,962	0	(9,571)	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		D	1	1FE	5,432,400	109.2580	5,462,900	5,000,000	5,318,999	0	(62,410)	0	0	4.800	3.290	AO	52,667	240,000	01/29/2015	10/12/2021
87969N-AD-7	TELSTRA CORP LTD		D		1FE	8,936,130	98.7810	8,890,290	9,000,000	8,937,586	0	3,814	0	0	3.125	3.210	AO	65,625	218,750	12/12/2016	04/07/2025
881575-AF-1	TESCO PLC, 144A SR M/W NOTE		D	1	3FE	1,997,800	100.0020	2,000,040	2,000,000	1,999,995	0	450	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		D	1	2FE	13,601,428	101.2850	13,369,620	13,200,000	13,487,987	0	(54,143)	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		D	1	2FE	2,973,950	96.3600	2,890,800	3,000,000	2,983,218	0	2,528	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		C	1	2FE	3,934,600	98.3020	3,932,080	4,000,000	3,967,529	0	9,568	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		D	1	2FE	4,336,397	101.2850	4,355,255	4,300,000	4,328,075	0	(5,267)	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		A	1	1FE	3,950,982	98.9570	3,908,802	3,950,000	3,950,640	0	(89)	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		D	1	1FE	1,991,280	100.0330	2,000,660	2,000,000	1,999,769	0	1,796	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		D	1	1FE	6,880,846	100.7900	6,955,518	6,901,000	6,887,689	0	2,350	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		D	1	1FE	1,996,260	100.1650	2,003,300	2,000,000	1,999,619	0	766	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		D	1	1FE	3,884,960	98.9630	3,958,520	4,000,000	3,912,131	0	12,975	0	0	2.700	3.100	JJ	46,800	108,000	11/12/2014	01/25/2023
89153V-AG-4	TOTAL CAPITAL INTL SA, MW@20		D	1	1FE	3,909,113	104.4130	3,915,488	3,750,000	3,875,694	0	(15,709)	0	0	3.700	3.160	JJ	63,979	138,750	10/23/2014	01/15/2024
89153V-AM-1	TOTAL CAPITAL INTL SA,MW@7		D	1	1FE	1,997,360	100.4830	2,009,660	2,000,000	1,998,659	0	524	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		C	1	1FE	1,996,940	107.3980	2,147,960	2,000,000	1,998,611	0	310	0	0	4.250	4.260	JJ	40,139	85,000	01/05/2011	01/11/2021
89233P-5S-1	TOYOTA MOTOR CRED CORP,SR UNSECURED		C		1FE	2,995,050	100.0190	3,000,570	3,000,000	2,999,968	0	1,031	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		C	1	1FE	7,124,647	100.2250	7,070,874	7,055,000	7,060,981	0	(15,171)	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		C	1	1FE	3,502,195	99.9870	3,499,545	3,500,000	3,500,343	0	(446)	0	0	1.250	1.230	AO	10,451	43,750	10/02/2012	10/05/2017
89233P-7F-7	TOYOTA MOTOR CREDIT CORP,M/W SR UNSECURE		C	1	1FE	2,981,190	99.0360	2,971,080	3,000,000	2,988,070	0	1,800	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		C	1	1FE	2,992,620	100.8870	3,026,610	3,000,000	2,994,048	0	980	0	0	2.800	2.830	JJ	39,200	84,000	07/08/2015	07/13/2022
89236T-CU-7	TOYOTA MOTOR CORP.		C		1FE	4,999,400	99.6840	4,984,200	5,000,000	4,999,570	0	170	0	0	1.700	1.700	FA	31,167	42,500	02/16/2016	02/19/2019
89366L-AE-4	TRANSELEC SA, MW@40		D	2	2FE	3,992,320	94.3540	3,774,160	4,000,000	3,992,548	0	228	0	0	3.875	3.890	JJ	72,764	0	07/08/2016	01/12/2029
893830-AK-5	TRANSOCEAN INC, CALL @MW		D	1	4FE	968,730	101.5000	1,015,000	1,000,000	994,292	0	4,062	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		D	2	2FE	13,749,600	101.7890	14,026,524	13,780,000	13,753,087	0	2,942	0	0	4.125	4.140	FA	235,265	402,806	03/18/2016	02/02/2026
89675*-AN-7	TRITON CONTAINER INT'L LTD., P/P SR NOTE		C		2	2,285,714	108.1460	2,471,919	2,285,714	2,285,714	0	0	0	0	6.070	6.070	AO	23,509	138,743	04/30/2010	04/30/2020
902133-AK-3	TYCO ELECTRONICS GROUP S, MW@25		D	1	1FE	1,915,237	108.0100	1,836,170	1,700,000	1,850,155	0	(34,858)	0	0	4.875	2.550	JJ	38,215	82,875	02/06/2015	01/15/2021
902133-AM-9	TYCO ELECTRONICS GROUP,SR UNSECURED		D	2	1FE	2,037,000	102.9000	2,058,000	2,000,000	2,021,921	0	(4,106)	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		D	2	1FE	3,994,180	100.9650	4,038,600	4,000,000	3,997,674	0	1,144	0	0	2.375	2.400	JD	3,694	95,000	11/20/2013	12/17/2018
90261X-EM-0	UBS AG STAMFORD CT, SR UNSECURED		C		1FE	3,297,990	104.0940	3,122,820	3,000,000	3,048,238	0	(47,794)	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		C		1FE	10,461,917	108.1700	10,708,830	9,900,000	10,196,988	0	(76,854)	0	0	4.875	3.940	FA	197,072	482,625	01/27/2014	08/04/2020
90261X-HE-5	UBS AG STAMFORD CT		D		1FE	1,996,720	100.4850	2,009,700	2,000,000	1,998,233	0	646	0	0	2.375	2.410	FA	18,076	47,500	08/11/2014	08/14/2019
90320M-AA-3	UPCB FINANCE IV LTD, MW@50		D	2	3FE	4,599,850	100.7500	4,614,350	4,580,000	4,599,245	0	(605)	0	0	5.375	5.270	JJ	113,514	56,975	10/11/2016	01/15/2025
904764-AK-3	UNILEVER CAPITAL CORP., M/W CO GUARNT		C	1	1FE	998,970	106.4120	1,064,120	1,000,000	999,740	0	114	0	0	4.800	4.810	FA	18,133	48,000	02/09/2009	02/15/2019
908906-AC-4	UNIONBANCAL CORP,M/W SR UNSECURED		C	1	1FE	9,757,911	102.2430	9,559,721	9,350,000	9,612,099	0	(43,801)	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		C		2FE	5,000,000	102.9990	5,149,979	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		D	1	2FE	980,649	104.8020	1,058,500	1,010,000	1,003,736	0	2,757	0	0	5.375	5.690	FA	22,620	54,288	02/21/2006	02/01/2019
913364-AD-7	UNITYMEDIA HESSEN / NRW, MW@50		D	2	3FE	2,189,000	99.5000	2,189,000	2,200,000	2,189,070	0	70	0	0	5.000	5.070	JJ	50,722	0	12/15/2016	01/15/2025
91911T-AJ-2	VALE OVERSEAS LIMITED,M/W CO GUARNT		D	1	2FE	6,191,166	105.6500	6,127,700	5,800,000	5,940,191	0	(47,577)	0	0	5.625	4.660	MS	96,063	326,250	03/09/2011	09/15/2019

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 (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
92857W-AP-5	VODAFONE GROUP PLC, CALL @ MW		D	1	2FE	4,478,010	100.5750	5,028,750	5,000,000	4,986,861	0	81,833	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		D	1	2FE	3,971,520	106.0380	4,241,520	4,000,000	3,986,475	0	2,862	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		D	1	2FE	996,910	99.8150	998,150	1,000,000	999,495	0	628	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		D	1	2FE	2,991,590	96.9620	2,908,860	3,000,000	2,994,550	0	798	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		C	1	2FE	1,995,520	99.7510	1,995,020	2,000,000	1,997,347	0	876	0	0	2.450	2.490	MN	5,581	49,000	11/12/2014	11/20/2019
928668-AM-4	VOLKSWAGEN GROUP AMERICA		C		2FE	998,550	98.9610	989,610	1,000,000	998,998	0	280	0	0	2.400	2.430	MN	2,600	24,000	05/19/2015	05/22/2020
928670-AB-4	VOLKSWAGEN INTL FIN NV, M/W 144A		D		2FE	2,531,286	103.9790	2,552,684	2,455,000	2,486,142	0	(7,958)	0	0	4.000	3.610	FA	37,916	98,200	10/12/2010	08/12/2020
928670-AP-3	VOLKSWAGEN INTL FIN,SR UNSECURED		D	2	2FE	5,893,218	99.7440	5,884,896	5,900,000	5,898,768	0	1,269	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		C	2	2FE	2,911,211	99.5920	2,892,152	2,904,000	2,908,670	0	(749)	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		C		2FE	1,995,710	100.1910	2,003,820	2,000,000	1,999,251	0	983	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		C		5FE	2,004,890	106.7500	2,135,000	2,000,000	2,001,309	0	(524)	0	0	9.625	9.590	MS	64,167	192,500	01/08/2009	03/01/2019
961214-BV-4	WESTPAC BANKING CORP, SR UNSECURED		D		1FE	5,952,985	100.4380	5,925,842	5,900,000	5,908,883	0	(14,163)	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		D		1FE	1,999,420	99.9220	1,998,440	2,000,000	1,999,876	0	118	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		D		1FE	3,988,160	100.6460	4,025,840	4,000,000	3,996,110	0	2,390	0	0	2.250	2.310	JJ	37,750	90,000	07/24/2013	07/30/2018
961214-CS-0	WESTPAC BANKING CORP		D		1FE	8,115,500	100.4040	8,032,320	8,000,000	8,112,302	0	(3,243)	0	0	2.600	2.220	MN	21,956	143,000	11/08/2016	11/23/2020
98934K-AB-6	ZENECA WILMINGTON, INC. DEBENTURE		C		1FE	16,111,711	121.7030	17,007,994	13,975,000	14,980,138	0	(117,450)	0	0	7.000	5.700	MN	202,770	978,250	07/21/2005	11/15/2023
G03698-AW-6	ANGLIAN WATER SERVICES FINANCIAL PLC		D		1FE	2,000,000	96.0250	1,920,501	2,000,000	2,000,000	0	0	0	0	3.290	3.290	AO	11,698	32,900	04/27/2016	04/27/2026
G5241#-AD-9	KERRY GROUP PLC, P/P		C		2	5,000,000	100.0000	5,000,000	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		C		2	2,000,000	101.9270	2,038,558	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
Q3629#-AL-7	SA POWER NETWORKS		D	1	1FE	2,000,000	94.2530	1,885,072	2,000,000	2,000,000	0	0	0	0	3.060	3.060	FA	23,970	0	08/10/2016	08/10/2026
Q3629#-AM-5	SA POWER NETWORKS		D	1	1	2,000,000	93.5500	1,871,016	2,000,000	2,000,000	0	0	0	0	3.160	3.160	FA	24,753	0	08/10/2016	08/10/2028
Q6235#-AN-2	MIRVAC GROUP FIN LTD		D	1	2FE	5,000,000	98.9850	4,949,263	5,000,000	5,000,000	0	0	0	0	3.630	3.630	MS	50,921	0	09/19/2016	09/18/2028
Q6518@-AA-0	NSW NETWORK TRANSGRID		D	1	2FE	2,000,000	95.4900	1,909,813	2,000,000	2,000,000	0	0	0	0	3.080	3.080	MS	17,967	0	09/15/2016	09/16/2026
Q9396#-AK-7	VICTORIA POWER NEWTORKS		D	1	1FE	2,000,000	91.6460	1,832,928	2,000,000	2,000,000	0	0	0	0	2.760	2.760	AO	12,113	0	10/12/2016	10/12/2026
60467M-AC-5	MIRANT MID ATLANTIC				4FE	2,248,676	85.2500	2,505,878	2,939,446	2,248,676	0	(6,002)	966,275	0	10.060	8.800	JD	148,676	295,708	07/28/2015	12/30/2028
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						6,963,795,943	XXX	7,081,454,673	6,821,744,086	6,889,104,152	0	(17,437,859)	4,479,896	0	XXX	XXX	XXX	76,091,869	262,465,153	XXX	XXX
00442V-AE-7	ACE 2006-ASP3 A2D			4	1FE	3,840,000	80.9300	3,884,646	4,800,000	3,874,722	0	34,722	0	0	0.996	4.180	MON	797	9,675	10/11/2016	06/25/2036
00764M-HE-0	AABST 2005-5 M1			4	1FE	966,000	74.1850	1,038,592	1,400,000	995,063	0	29,063	0	0	1.186	5.750	MON	391	9,936	04/04/2016	12/25/2035
02146T-AB-3	CWALT 2006-24CB A2			3	FE	1,188,400	87.8970	1,188,700	1,352,375	1,181,386	0	(7,132)	0	0	6.000	6.800	MON	6,735	13,193	10/05/2016	06/25/2036
02146Y-AC-0	COUNTRYWIDE ALTERNATIVE LOAN TRUST			4	1FE	903,088	54.7770	731,518	1,335,435	627,445	0	9,722	0	0	0.949	9.840	MON	423	8,516	02/16/2016	09/20/2046
045427-AD-3	CWL 2006-8 2A4			4	1FE	3,468,649	76.0350	3,596,270	4,729,756	3,485,801	0	17,153	0	0	1.006	4.450	MON	793	17,447	07/26/2016	01/25/2046
05950P-AU-7	BAFC 2006-H 6A1			4	1FE	1,735,345	84.1900	1,739,291	2,065,887	1,735,345	0	23,192	0	0	0.929	3.730	MON	640	4,977	09/08/2016	12/20/2055
126670-JD-1	CWL 2005-IM3 A3			4	1FE	1,823,075	84.2280	1,883,890	2,236,638	1,883,665	0	33,180	0	0	1.256	9.740	MON	468	9,891	07/22/2016	03/25/2036
12667H-AD-3	CWL 2006-20 2A3			6	FE	827,140	92.5710	849,448	917,611	828,196	0	9,171	0	0	0.906	4.110	MON	139	2,693	07/20/2016	04/25/2047
12668B-EG-4	CWALT 2005-85CB 2A2			4	2FE	483,962	93.5430	484,189	517,607	484,257	0	1,105	0	0	5.500	6.570	MON	2,372	4,617	10/11/2016	02/25/2036
16165Y-AB-8	CFLX 2007-M1 1A2			4	1FE	918,077	79.7090	947,310	1,188,449	929,779	0	11,205	0	0	0.986	6.440	MON	1,051	4,390	06/14/2016	08/25/2037
23243A-AD-8	CWALT 2006-OA12 A2			4	1FE	928,712	64.3400	954,155	1,482,974	928,624	0	18,402	0	0	0.949	4.640	MON	469	5,432	06/30/2016	09/20/2046
25150W-AA-2	DEUTSCHE ALT - A SECURITIES INC MORTGAGE			4	1FE	888,148	83.2140	942,991	1,133,203	889,587	0	29,653	0	0	0.896	5.230	MON	197	6,600	02/16/2016	07/25/2047
3622MH-AB-2	GSAMP 2007-FM2 A2A			4	1FE	1,085,703	60.7210	1,103,351	1,817,077	1,086,545	0	16,025	0	0	0.816	6.700	MON	288	1,983	11/14/2016	01/25/2037
362341-XG-9	GSR 2005-AR7 6A1			4	1FE	1,017,681	98.9910	1,022,757	1,033,178	1,017,770	0	340	0	0	3.159	3.520	MON	2,720	5,449	10/11/2016	11/25/2035
36245D-AD-2	GSAMP 2006-FM2 A2C			4	1FE	582,197	46.1930	591,067	1,279,553	583,008	0	6,318	0	0	0.906	7.540	MON	225	1,598	11/14/2016	09/25/2036
456610-AA-2	INDYMAC INDX MORTGAGE LOAN TRUST			4	1FE	855,707	83.1140	905,286	1,089,205	855,707	0	33,547	0	0	0.876	6.160	MON	159	5,627	03/16/2016	07/25/2036
45670L-AA-5	IMSC 2007-HOA1 A11			4	1FE	665,209	68.0250	691,844	1,017,041	666,109	0	22,416	0	0	0.936	6.400	MON	185	5,269	03/23/2016	07/25/2047
61744C-XM-3	MSAC 2006-WMC1 A2C			4	1FE	2,417,273	91.4460	2,416,692	2,642,731	2,417,304	0	2,407	0	0	1.066	2.430	MON	548	2,119	11/22/2016	12/25/2035
61750M-AD-7	MSAC 2006-HE7 A2B			4	1FE	874,562	54.6940	900,407	1,646,234	874,562	0	15,421	0	0	0.856	7.650	MON	274	4,488	08/01/2016	09/25/2036
669971-AC-7	NHEL 2007-1 A2B			4	1FE	961,708	51.5250	1,008,698	1,957,676	961,708	0	25,227	0	0	0.906	6.970	MON	296	6,663	06/29/2016	03/25/2037
68403F-AD-8	OOMLT 2007-4 2A3			4	1FE	933,935	62.0020	1,035,782	1,670,538	943,154	0	53,394	0	0	0.996	8.100	MON	1,214	10,316	03/15/2016	04/25/2037
749220-AA-0	RALI 2006-QA8 A1			4	1FE	1,925,910	84.8220	1,870,994	2,205,766	1,929,932	0	9,858	0	0	0.946	3.600	MON	406	5,565	09/19/2016	09/25/2036
75115A-AC-5	RESIDENTIAL ACCREDIT LOANS, INC.			4	1FE	2,575,516	84.4860	2,749,492	3,254,354	2,560,748	0	(56,326)	0	0	6.000	9.540	MON	16,272	146,457	02/25/2016	08/25/2036
75971F-AE-3	RAMC 2007-3 AF2			4	1FE	2,669,364	60.7420	2,742,378	4,514,781	2,618,071	0	(25,393)	0	0	6.998	9.980	MON	0	66,551	08/12/2016	09/25/2037
813765-AC-8	SABR 2006-FR3 A3			4	1FE	2,467,654	60.9380	2,495,866	4,095,691	2,467,654	0	42,578	0	0	1.006	6.310	MON	801	13,810	08/16/2016	08/25/2046
94984L-AA-4	WFMBS 2006-AR17 A1			4	1FE	704,255	95.5180	714,679	748,213	703,564	0	228	0	0	3.048	6.180	MON	1,900	1,900	11/21/2016	10/25/2036
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						37,707,270	XXX	38,490,293	52,131,973	37,529,706	0	355,476	0	0	XXX	XXX	XXX	39,763	375,162	XXX	XXX
05523G-AA-9	BAMLL 2016-ISQ A			4	1FE	1,029,918	96.4980	964,984	1,000,000	1,028,920	0	(998)	0	0	2.848	2.500	MON	2,373	9,493	07/27/2016	08/15/2034

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
05525M-AA-4	BAMLL 2014-520M A			4	1FE	778,570	107.4820	714,759	665,000	776,871	0	(1,699)	0	0	4.184	2.950	MON	1,546	9,432	08/18/2016	08/15/2046
05526Q-AU-0	BAMLL 2015-200P XB			6	1FE	331,914	0.0000	305,016	0	298,112	0	(33,802)	0	0	0.105	4.610	MON	2,557	32,041	04/07/2016	04/14/2033
05526W-AA-1	BAMLL 2015-HAUL A1			4	1FE	931,689	102.8910	908,285	882,758	931,240	0	(2,083)	0	0	3.418	2.040	MON	2,514	10,058	08/11/2016	07/05/2043
05526W-AC-7	BAMLL 2015-HAUL A2			4	1FE	1,218,938	103.3830	1,137,216	1,100,000	1,216,445	0	(2,493)	0	0	4.030	2.830	MON	3,694	11,083	09/26/2016	07/05/2043
05526W-AE-3	BAMLL 2015-HAUL XA			6	1FE	694,951	0.0000	667,935	0	678,733	0	(16,218)	0	0	1.135	3.500	MON	10,130	21,811	10/24/2016	07/05/2043
055359-AC-7	BCRR 2009-1 2A1			4	1FE	509,979	99.9950	504,850	504,871	508,229	0	(8,218)	0	0	5.858	4.170	MON	2,939	23,022	03/29/2016	07/17/2040
05547H-AC-5	BBCMS 2015-SRCH A2			4	1FE	1,818,742	107.3020	1,716,837	1,600,000	1,813,578	0	(5,164)	0	0	4.197	2.740	MON	4,663	16,788	09/22/2016	08/10/2035
05606Y-AA-0	BXHTL 2015-JWRZ A			4	1FE	993,750	100.3660	1,003,663	1,000,000	994,710	0	960	0	0	1.997	2.120	MON	913	8,822	06/14/2016	05/15/2029
05947U-MJ-4	BACM 2003-2 H			4	1FE	57,365	105.0120	58,486	55,695	57,235	0	(187)	0	0	5.765	3.770	MON	268	812	09/19/2016	03/11/2041
059512-AE-3	BANC OF AMERICA COMMERCIAL MORTGAGE			4	1FE	1,000,114	100.5680	980,179	974,642	989,944	0	(22,335)	0	0	5.548	1.280	MON	4,506	46,521	03/23/2016	06/10/2049
05955T-AA-8	BALL 2009-UB2 A4AA			4	1FE	667,032	100.1000	659,869	659,204	663,658	0	(7,902)	0	0	5.722	1.900	MON	3,144	26,912	04/21/2016	02/24/2051
07383F-WP-9	BSCMS 2003-PWR2 J			4	1FE	1,076,367	103.3340	1,033,348	1,000,000	1,071,903	0	(4,464)	0	0	5.300	2.550	MON	4,417	8,833	10/25/2016	05/11/2039
07383F-Y4-4	BSCMS 2004-PWR6 E			4	1FE	41,600	104.1320	41,653	40,000	41,433	0	(167)	0	0	5.406	3.740	MON	180	541	09/19/2016	11/11/2041
12532A-BD-0	CFCRE 2016-C6 XA			6	1FE	491,624	0.0000	489,302	0	486,489	0	(5,135)	0	0	1.223	4.300	MON	5,705	5,705	11/03/2016	11/10/2049
12532B-AB-3	CFCRE 2016-C7 ASB			4	1FE	2,059,994	103.2370	2,064,744	2,000,000	2,059,786	0	(208)	0	0	3.643	3.160	MON	6,073	0	12/09/2016	12/10/2054
12591Q-AS-1	COMM 2014-UBS4 XA			6	1FE	493,401	0.0000	480,389	0	480,522	0	(12,879)	0	0	1.250	3.710	MON	8,137	17,304	10/25/2016	08/10/2047
12592G-BF-9	COMM 2014-CR19 AM			4	1FE	1,079,766	103.7230	1,037,240	1,000,000	1,077,764	0	(2,002)	0	0	4.080	2.930	MON	3,400	6,800	10/06/2016	08/10/2047
12592P-BH-5	COMM 2014-UBS6 AM			4	1FE	1,081,563	102.6780	1,026,781	1,000,000	1,079,125	0	(2,437)	0	0	4.048	2.910	MON	3,373	10,120	09/20/2016	12/10/2047
12592X-BB-1	COMM MORTGAGE TRUST			4	1FE	308,273	102.2930	306,879	300,000	307,270	0	(1,003)	0	0	3.144	2.670	MON	786	7,074	02/25/2016	03/10/2048
12593A-AZ-8	COMM 2015-CR23 A3			4	1FE	533,750	100.9700	504,850	500,000	532,240	0	(1,510)	0	0	3.230	2.340	MON	1,346	5,383	07/27/2016	05/10/2048
12593F-BC-7	COMM 2015-LC21 A3			4	1FE	1,084,023	102.4020	1,024,029	1,000,000	1,080,384	0	(3,639)	0	0	3.445	2.370	MON	2,871	11,483	07/28/2016	07/10/2048
12593G-AC-6	COMM 2015-PC1 ASB			4	1FE	1,292,859	104.3510	1,252,215	1,200,000	1,285,746	0	(7,114)	0	0	3.608	2.250	MON	3,608	21,648	06/27/2016	07/10/2050
12593V-AA-7	CSMC 2015-GLPA A			4	1FE	2,223,125	105.0570	2,101,155	2,000,000	2,213,985	0	(9,140)	0	0	3.881	2.520	MON	6,468	32,342	07/25/2016	11/15/2037
12594M-BD-9	COMM MORTGAGE TRUST			6	1FE	492,345	0.0000	470,483	0	483,653	0	(8,692)	0	0	1.492	4.010	MON	5,963	12,522	10/12/2016	10/10/2049
12594P-AU-5	CSMC 2016-NXSR A3			4	1FE	2,019,998	101.1120	2,022,251	2,000,000	2,019,952	0	(46)	0	0	3.501	3.370	MON	5,836	0	12/14/2016	12/15/2049
12594P-AW-1	CSMC 2016-NXSR ASB			4	1FE	1,029,996	102.9550	1,029,557	1,000,000	1,029,900	0	(96)	0	0	3.565	3.080	MON	2,971	0	12/14/2016	12/15/2049
12621R-AB-0	COMM 2010-RR1 GEB			4	1FE	322,000	100.3230	321,037	320,000	320,836	0	(1,164)	0	0	5.543	4.480	MON	1,478	5,913	08/19/2016	12/11/2049
12625C-AL-7	COMM 2013-WWP C			4	1FE	1,038,125	100.1510	1,001,515	1,000,000	1,036,256	0	(1,869)	0	0	3.544	2.900	MON	2,954	11,814	08/22/2016	03/10/2031
126281-AY-0	CSAIL 2015-C1 A3			4	1FE	2,134,336	101.0810	2,021,623	2,000,000	2,128,471	0	(5,865)	0	0	3.236	2.320	MON	5,394	21,574	08/11/2016	04/15/2050
12634N-AX-6	CSAIL 2015-C2 AS			4	1FE	1,058,281	101.8670	1,018,673	1,000,000	1,054,093	0	(4,188)	0	0	3.849	3.100	MON	3,208	25,660	04/01/2016	06/15/2057
12635F-AS-3	CSAIL 2015-C3 A3			4	1FE	643,500	102.6770	616,064	600,000	641,932	0	(1,568)	0	0	3.446	2.490	MON	1,723	6,893	08/25/2016	08/15/2048
12636L-AX-8	CSAIL COMMERCIAL MORTGAGE TRUST			4	1FE	3,000,752	102.3060	2,966,882	2,900,000	2,990,454	0	(10,298)	0	0	3.488	3.070	MON	8,431	68,611	08/11/2016	11/15/2048
12636M-AF-5	CSAIL 2016-C6 ASB			4	1FE	1,029,996	99.8820	998,829	1,000,000	1,027,727	0	(2,269)	0	0	2.959	2.490	MON	2,467	17,266	05/17/2016	01/15/2049
12637U-AX-7	CSAIL 2016-C7 ASB			4	1FE	2,574,993	101.1040	2,527,623	2,500,000	2,574,875	0	(118)	0	0	3.314	3.160	MON	13,810	0	11/10/2016	11/15/2049
12643J-AW-6	CSMC 2010-RR1 2B			4	1FE	755,156	100.5140	748,834	745,000	749,378	0	(5,778)	0	0	5.695	4.620	MON	3,536	31,821	03/23/2016	09/15/2040
17290T-AA-7	CGCMT 2015-SHP2 A			4	1FE	600,375	100.8760	605,260	600,000	600,242	0	(133)	0	0	2.047	1.920	MON	562	4,584	07/14/2016	07/15/2027
17290X-AU-4	CGCMT 2016-GC37 AAB			4	1FE	1,029,957	99.6350	996,357	1,000,000	1,027,363	0	(2,595)	0	0	3.098	2.640	MON	2,582	20,653	04/13/2016	04/10/2049
17291C-BS-3	CGCMT 2016-C2 AAB			4	1FE	1,846,778	98.1680	1,760,168	1,793,000	1,844,420	0	(2,357)	0	0	2.710	2.250	MON	4,049	16,197	08/11/2016	09/10/2049
17291E-AX-9	CGCMT 2016-P6 AAB			4	1FE	2,059,957	102.8370	2,056,749	2,000,000	2,059,634	0	(323)	0	0	3.512	3.050	MON	5,853	0	12/06/2016	12/10/2049
17311Q-AA-8	CGCMT 2007-C6 A4FL			4	1FE	982,500	99.6940	996,945	1,000,000	994,857	0	12,357	0	0	1.055	2.660	MON	530	5,914	03/23/2016	12/10/2049
17311Q-BK-5	CGCMT 2007-C6 A4			4	1FE	2,263,539	100.8750	2,209,171	2,190,000	2,208,375	0	(55,164)	0	0	5.711	2.610	MON	10,423	100,286	03/08/2016	12/10/2049
17311Q-BL-3	CITIGROUP COMMERCIAL MORTGAGE TRUST			4	1FE	794,665	100.8790	774,109	767,358	776,688	0	(18,811)	0	0	5.711	2.470	MON	3,652	37,224	02/11/2016	12/10/2049
17324T-AD-1	CITIGROUP COMMERCIAL MORTGAGE TRUST			4	1FE	1,009,967	101.1230	1,011,232	1,000,000	1,009,194	0	(773)	0	0	3.349	3.220	MON	2,791	27,908	02/03/2016	02/10/2049
17324T-AF-6	CITIGROUP COMMERCIAL MORTGAGE TRUST			4	1FE	1,029,987	102.5330	1,025,336	1,000,000	1,026,715	0	(3,272)	0	0	3.368	2.900	MON	2,807	28,067	02/03/2016	02/10/2049
17325C-AG-0	CGCMT 2016-SMPL D			4	1FE	999,983	96.8420	968,422	1,000,000	999,985	0	1	0	0	3.520	3.520	MON	2,933	5,867	09/23/2016	09/10/2031
17325G-AK-2	CGCMT 2016-C3 XB			6	1FE	649,430	0.0000	596,974	0	643,222	0	(6,208)	0	0	0.471	3.860	MON	6,304	6,308	11/04/2016	11/15/2049
19626M-AC-9	CSH 2016-1A B			4	1FE	1,000,000	101.1920	1,011,920	1,000,000	1,000,000	0	0	0	0	2.918	2.910	MON	1,203	14,243	05/24/2016	07/17/2033
200474-BH-6	COMM MORTGAGE TRUST			4	1FE	375,212	100.3420	426,454	425,000	379,522	0	4,310	0	0	4.262	5.940	MON	1,510	15,349	02/12/2016	02/10/2048
20047B-AE-8	COMM 2004-LB2A H			4	1FE	73,850	106.0350	74,225	70,000	73,326	0	(524)	0	0	6.066	3.170	MON	354	1,073	09/19/2016	03/10/2039
20173Q-AF-8	GCCFC COMMERCIAL MORTGAGE TRUST			4	1FE	0	0.0000	0	0	0	0	0	0	0	5.426	0.000	MON	0	0	01/28/2016	03/10/2039
21870K-AA-6	CORE 2015-WEST A			4	1FE	1,196,000	100.4140	1,154,766	1,150,000	1,195,170	0	(830)	0	0	3.292	2.740	MON	3,155	3,155	10/27/2016	02/10/2037
21870K-AJ-7	CORE 2015-WEST C			4	1FE	514,820	98.4360	492,183	500,000	514,323	0	(497)	0	0	3.494	3.090	MON	1,456	5,241	09/23/2016	02/10/2037
21870L-AJ-5	CORE INDUSTRIAL TRUST			4	1FE	988,438	101.9390	1,019,396	1,000,000	989,830	0	1,392	0	0	3.555	3.770	MON	2,963	26,663	03/16/2016	02/10/2034
22546N-AD-6	CSMC 2008-C1 A3			4	1FE	1,044,297	102.0380	1,020,380	1,000,000	1,020,290	0	(24,007)	0	0	6.062	2.210	MON	5,052	36,050	05/05/2016	02/15/2041
225470-XB-4	CSMC 2006-OMA B1			4	1FE	1,094,414	106.2270	1,062,276	1,000,000	1,073,822	0	(20,593)	0	0	5.466	2.070	MON	4,555	31,885	05/05/2016	05/15/2023
23305W-AH-6	DBRR 2011-C32 A3B			4	1FE	1,024,844	100.5670	1,005,673	1,000,000	1,008,505	0	(16,339)	0	0	5.707	3.380	MON	4,756	38,645	04/06/2016	06/17/2049
23305X-AE-1	DBUBS 2011-LC2A XA			6	1FE	103,770	0.0000	94,031	0	93,769	0	(10,001)	0	0	1.142	2.200	MON	2,457	10,645	08/22/2016	07/10/2044

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	
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
23305X-AS-0	DBUBS 2011-LC2A A1FL			4	1FE	428,287	101.3240	440,287	434,534	428,287	0	1,035	0	0	2.115	2.760	MON	486	6,103	03/23/2016	07/12/2044
23307C-AA-3	DBWF 2016-85T A			4	1FE	2,059,986	103.5910	2,071,828	2,000,000	2,059,848	0	(139)	0	0	3.791	3.430	MON	6,318	0	12/09/2016	12/10/2036
29429E-AE-1	CGCMT 2016-P4 AAB			4	1FE	1,029,957	97.7720	977,724	1,000,000	1,028,344	0	(1,613)	0	0	2.779	2.320	MON	2,316	11,579	07/14/2016	07/10/2049
34706Q-AA-6	FCRE 2016-1A A1			4	1FE	869,892	99.9800	869,720	869,892	869,892	0	0	0	0	2.244	2.260	MON	596	5,624	08/18/2016	09/21/2032
36159X-AF-7	GECMC 2007-C1 A1A			4	1FE	717,809	100.3280	704,889	702,578	714,119	0	(6,058)	0	0	5.483	3.540	MON	3,210	19,261	06/06/2016	12/10/2049
36192H-AA-2	GSMS 2012-ALOH A			4	1FE	1,071,250	104.6480	1,046,486	1,000,000	1,063,414	0	(7,836)	0	0	3.551	2.260	MON	2,959	23,673	04/18/2016	04/10/2034
36246L-AE-1	GS MORTGAGE SECURITIES TRUST AGNCY			4	1FE	1,711,321	100.7450	1,671,513	1,659,149	1,670,510	0	(42,051)	0	0	5.792	2.690	MON	8,009	81,917	01/28/2016	08/10/2045
36248P-AL-4	GS MORTGAGE SECURITIES TRUST			4	1FE	1,174,852	99.0010	1,212,774	1,225,000	1,184,187	0	9,335	0	0	3.790	4.700	MON	3,869	38,690	02/10/2016	01/10/2031
36250G-AN-5	GSMS 2015-GC30 A3			4	1FE	2,068,438	99.9380	1,998,768	2,000,000	2,067,472	0	(965)	0	0	3.119	2.650	MON	5,198	5,198	11/08/2016	05/10/2050
36250G-AQ-8	GSMS 2015-GC30 AAB			4	1FE	620,031	101.2740	607,647	600,000	617,847	0	(2,184)	0	0	3.120	2.540	MON	1,560	14,040	05/06/2016	05/10/2050
36251G-AL-8	GS MORTGAGE SECURITIES TRUST			4	1FE	957,334	97.8220	978,221	1,000,000	963,523	0	6,189	0	0	4.066	5.050	MON	3,389	31,065	03/08/2016	02/10/2029
36251P-AC-8	GSMS 2016-GS3 A3			4	1FE	1,009,927	95.7020	957,028	1,000,000	1,009,695	0	(232)	0	0	2.592	2.470	MON	3,024	6,480	09/22/2016	10/10/2049
36251P-AD-6	GSMS 2016-GS3 A4			4	1FE	1,990,469	97.4930	1,949,868	2,000,000	1,990,578	0	110	0	0	2.850	2.900	MON	4,750	4,750	11/09/2016	10/10/2049
36251P-AZ-7	GSMS 2016-GS3 WMA			4	1FE	1,039,065	99.2360	992,361	1,000,000	1,038,215	0	(850)	0	0	3.601	3.140	MON	3,001	9,104	09/22/2016	10/10/2049
36251X-BB-2	GSMS 2016-GS4 AMAA			4	1FE	1,012,578	100.6280	1,006,289	1,000,000	1,012,376	0	(202)	0	0	3.199	2.920	MON	2,666	0	11/28/2016	10/10/2031
36253T-AK-0	GSMS 2014-GSFL C			4	1FE	972,500	99.3050	993,058	1,000,000	990,173	0	17,673	0	0	3.017	6.420	MON	1,395	14,003	06/21/2016	07/15/2031
38406H-AA-0	GRCE 2014-GRCE A			4	1FE	1,058,359	103.8480	1,038,484	1,000,000	1,050,804	0	(7,556)	0	0	3.368	2.160	MON	5,615	19,651	04/18/2016	06/10/2028
38406H-AE-2	GRCE 2014-GRCE B			4	1FE	1,049,688	103.2110	1,032,111	1,000,000	1,044,503	0	(5,185)	0	0	3.520	2.450	MON	2,933	17,600	06/09/2016	06/10/2028
43300L-AA-8	HILT 2016-HHV A			4	1FE	2,059,996	102.2960	2,045,932	2,000,000	2,059,529	0	(467)	0	0	3.719	3.360	MON	6,198	6,198	11/22/2016	11/05/2038
43300L-AJ-9	HILT 2016-HHV C			4	1FE	984,547	98.2310	982,318	1,000,000	984,662	0	115	0	0	4.193	4.380	MON	3,495	3,495	11/22/2016	11/05/2038
44422P-BW-1	HUDSONS BAY SIMON JV TRUST			4	1FE	1,010,820	99.5920	995,921	1,000,000	1,009,972	0	(848)	0	0	4.905	4.760	MON	4,088	44,968	01/26/2016	08/05/2034
44422P-BY-7	HBCT 2015-HB10 C10			4	1FE	302,250	97.2040	291,614	300,000	302,159	0	(91)	0	0	5.447	5.340	MON	1,362	6,945	07/06/2016	08/05/2034
44878-AA-2	HYATT 2015-HYT A			4	1FE	991,563	100.3860	1,003,861	1,000,000	1,000,000	0	8,438	0	0	2.017	3.130	MON	923	13,229	03/23/2016	11/15/2029
46596Z-AB-4	JPMCC 2016-FLRR BFL			4	1FE	985,313	100.3340	1,003,344	1,000,000	989,808	0	4,495	0	0	2.867	4.600	MON	1,324	5,635	09/22/2016	01/15/2033
46625M-3Z-0	JPMCC 2004-C2 G			4	1FE	1,007,813	102.1450	1,021,452	1,000,000	1,007,680	0	(132)	0	0	5.574	5.130	MON	4,646	0	12/14/2016	05/15/2041
46630D-AD-4	JPMCC 2007-C1 A4			4	1FE	377,190	102.2580	373,045	364,806	370,945	0	(8,561)	0	0	5.716	2.820	MON	1,738	17,330	03/23/2016	02/15/2051
46632H-AD-3	JPMCC 2007-LD12 A4			4	1FE	1,492,086	101.3550	1,464,928	1,445,338	1,466,708	0	(30,949)	0	0	5.882	2.470	MON	7,085	57,428	03/31/2016	02/15/2051
46634S-AE-5	JPMCC 2012-C6 XA			6	1FE	275,204	0.0000	249,836	0	227,346	0	(47,858)	0	0	1.662	3.190	MON	6,060	72,847	03/17/2016	05/15/2045
46638U-AE-6	JPMCC 2012-C8 XA			6	1FE	344,150	0.0000	289,738	0	283,755	0	(60,395)	0	0	2.004	3.750	MON	23,895	83,790	03/17/2016	10/15/2045
46639E-AH-4	JPMCC 2012-LC9 XB			6	1FE	38,906	0.0000	36,666	0	36,883	0	(2,023)	0	0	0.353	5.330	MON	589	2,643	08/25/2016	12/15/2047
46641P-AG-7	JPMCC 2014-FL4 B			4	1FE	2,598,345	99.8040	2,593,262	2,598,345	2,598,345	0	0	0	0	2.453	2.280	MON	0	10,069	11/03/2016	12/15/2030
46642N-BF-2	JPMBB 2014-C22 XA			6	1FE	199,586	0.0000	181,721	0	188,575	0	(11,011)	0	0	0.948	4.560	MON	2,776	12,072	07/29/2016	09/15/2047
46645F-AJ-9	JPMCC 2015-UES C			4	1FE	2,003,506	101.9110	1,966,896	1,930,000	1,998,260	0	(5,246)	0	0	3.621	2.600	MON	5,824	17,665	09/09/2016	09/05/2032
46645L-AZ-0	JPMBB COMMERCIAL MORTGAGE SECURITIES			4	1FE	2,059,994	102.2490	2,044,988	2,000,000	2,053,874	0	(6,120)	0	0	3.315	2.840	MON	5,526	49,737	02/23/2016	03/15/2049
46645N-AA-1	JP MORGAN CHASE COMMERCIAL MORTGAGE			4	1FE	998,750	100.6640	1,006,640	1,000,000	999,243	0	493	0	0	2.961	2.980	MON	2,468	24,679	02/04/2016	10/05/2028
46645U-AU-1	JPMCC 2016-JP4 ASB			4	1FE	2,059,992	102.8000	2,056,005	2,000,000	2,059,812	0	(180)	0	0	3.474	3.010	MON	5,791	0	12/05/2016	12/15/2049
46646G-AA-5	JPMCC 2016-NINE A			4	1FE	2,041,016	97.2380	1,944,762	2,000,000	2,040,060	0	(956)	0	0	2.854	2.610	MON	4,757	14,429	09/12/2016	10/06/2038
46646J-AF-8	JPMCC 2016-WIKI D			4	1FE	2,029,236	99.6720	1,993,458	2,000,000	2,028,274	0	(962)	0	0	4.009	3.680	MON	6,682	13,586	10/13/2016	10/05/2031
46646R-AL-7	JPMDB 2016-C4 XA			6	1FE	494,052	0.0000	483,945	0	491,874	0	(2,178)	0	0	0.849	4.420	MON	10,901	5,450	11/02/2016	12/15/2049
50177A-AF-6	LB COMMERCIAL CONDUIT MORTGAGE TRUST			4	1FE	1,040,982	101.1050	1,010,609	999,561	1,013,656	0	(28,820)	0	0	5.872	1.910	MON	3,261	43,687	06/16/2016	07/15/2044
52108H-R2-2	LBUBS 2004-C7 L			4	1FE	903,296	100.7680	891,298	884,500	895,485	0	(7,810)	0	0	4.540	2.490	MON	2,231	16,732	07/19/2016	10/15/2036
52109P-AG-0	LBUBS 2007-C6 AM			4	1FE	1,027,500	102.6430	1,026,436	1,000,000	1,021,205	0	(6,295)	0	0	6.114	2.610	MON	3,397	10,190	10/20/2016	07/15/2040
55360Y-AC-7	MSJP 2015-HAUL XA			6	1FE	499,426	0.0000	479,007	0	499,426	0	0	0	0	0.887	3.780	MON	4,361	9,517	10/24/2016	09/05/2047
55660C-AA-6	MADISON AVENUE TRUST			4	1FE	1,055,938	105.1200	1,051,204	1,000,000	1,046,246	0	(9,691)	0	0	3.843	2.540	MON	3,203	32,025	02/17/2016	10/12/2032
589929-PX-0	MERRILL LYNCH MORTGAGE INVESTORS TRUST			4	1FE	1,050,000	106.0160	1,060,167	1,000,000	1,036,612	0	(13,388)	0	0	6.750	4.920	MON	5,625	56,250	02/19/2016	11/15/2026
61690F-AK-9	MORGAN STANLEY BAML TRUST			4	1FE	407,984	101.1270	404,511	400,000	407,023	0	(962)	0	0	3.040	2.700	MON	1,013	10,133	02/24/2016	04/15/2048
61691E-AY-1	MSC 2016-UB12 ASB			4	1FE	2,059,925	102.0850	2,041,719	2,000,000	2,059,443	0	(481)	0	0	3.436	2.980	MON	5,727	0	11/22/2016	12/15/2049
61691G-AQ-3	MSBAM 2016-C32 ASB			4	1FE	2,059,878	102.6710	2,053,420	2,000,000	2,059,676	0	(202)	0	0	3.514	3.050	MON	5,857	0	12/06/2016	12/15/2049
61749M-AB-5	MSC 2006-T23 B			4	1FE	412,880	99.8310	412,185	412,880	412,880	0	0	0	0	6.075	6.070	MON	2,189	3,996	10/21/2016	08/12/2041
61754J-AG-3	MSC 2007-T27 AM			4	1FE	1,028,750	101.9530	1,019,535	1,000,000	1,025,402	0	(3,348)	0	0	5.643	3.530	MON	4,703	9,555	10/19/2016	06/11/2042
61754K-AB-1	MORGAN STANLEY CAPITAL I TRUST			4	1FE	1,979,573	100.7190	1,925,373	1,911,621	1,930,233	0	(53,748)	0	0	5.665	1.800	MON	9,024	90,690	01/28/2016	04/15/2049
61758F-AB-8	MORGAN STANLEY REREMIC TRUST			4	1FE	1,028,164	100.5760	1,005,769	1,000,000	1,007,030	0	(21,134)	0	0	5.792	3.300	MON	4,827	49,091	02/05/2016	08/12/2045
61759L-AA-6	MORGAN STANLEY REREMIC TRUST			4	1FE	777,658	100.2620	763,404	761,404	764,724	0	(13,501)	0	0	5.792	3.480	MON	3,676	35,847	03/11/2016	08/15/2045
61763X-BH-8	MSBAM 2014-C18 300B			4	1FE	1,275,098	101.1410	1,264,273	1,250,000	1,273,275	0	(1,823)	0	0	3.996	3.760	MON	4,301	29,693	04/29/2016	08/15/2031
61764B-AN-3	MSC 2014-150E D			4	1FE	1,036,758	98.0250	980,254	1,000,000	1,035,161	0	(1,597)	0	0	4.295	3.760	MON	3,579	14,555	08/01/2016	09/09/2032
61764R-BD-9	MORGAN STANLEY BAML TRUST			4	1FE	306,727	101.5810	304,743	300,000	305,875	0	(852)	0	0	3.069	2.670	MON	767	7,673	02/24/2016	02/15/2048
61764X-BG-9	MORGAN STANLEY BAML TRUST			4	1FE	308,004	101.7690	305,307	300,000	307,018	0	(986)	0	0	3.150	2.680	MON	788	7,875	02/24/2016	03/15/2048

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
61765T-AC-7	MSBAM 2015-C25 ASB			4	1FE	1,008,377	102.1490	966,336	946,000	1,004,649	0	(3,728)	0	0	3.383	2.280	MON	2,667	10,668	07/28/2016	10/15/2048
61765T-AE-3	MSBAM 2015-C25 A4			4	1FE	1,027,422	100.8670	1,008,677	1,000,000	1,027,082	0	(339)	0	0	3.372	3.010	MON	2,810	2,810	11/14/2016	10/15/2048
61766C-AF-6	MORGAN STANLEY CAPITAL I TRUST			4	1FE	2,059,956	102.1200	2,042,405	2,000,000	2,053,951	0	(6,005)	0	0	3.340	2.880	MON	5,567	50,100	02/19/2016	03/15/2049
61766R-AW-6	MSBAM 2016-C31 ASB			4	1FE	1,029,962	98.8220	988,221	1,000,000	1,029,456	0	(506)	0	0	2.952	2.480	MON	2,460	2,460	10/25/2016	12/15/2025
61974Q-AL-0	MOTEL 2015-MTL6 B			4	1FE	994,961	100.4220	1,004,221	1,000,000	995,904	0	943	0	0	3.298	3.430	MON	2,749	24,737	03/22/2016	02/05/2030
69640G-AA-3	PCT 2016-PLSD A			4	1FE	1,000,000	99.7050	997,056	1,000,000	1,000,000	0	0	0	0	2.712	2.710	MON	1,658	18,087	04/20/2016	04/13/2033
743784-AB-6	PPGLP 2000-C1 A2			4	1FE	1,574,203	113.6800	1,465,354	1,289,010	1,573,685	0	(4,961)	0	0	7.750	4.020	JJ	49,949	49,949	05/05/2016	07/20/2028
74930A-BE-6	RBSCF 2010-RR4 CSCA			4	1FE	106,449	100.1930	105,014	104,811	105,888	0	(826)	0	0	5.695	3.380	MON	497	1,990	08/15/2016	09/16/2040
78413M-AA-6	SFAVE 2015-5AVE A1			4	1FE	218,037	99.0000	202,951	205,000	217,839	0	(198)	0	0	3.872	3.400	MON	661	2,646	08/09/2016	01/05/2043
78419C-AE-4	SGCMS 2016-C5 ASB			4	1FE	1,029,968	98.6880	986,883	1,000,000	1,028,227	0	(1,741)	0	0	2.895	2.430	MON	2,413	12,063	07/01/2016	10/10/2048
84860X-AB-6	SPMF 2013-2A A			4	1FE	616,686	102.8280	622,425	605,306	616,132	0	(704)	0	0	5.268	4.930	MON	2,658	18,603	05/25/2016	12/20/2043
902055-AG-7	LBTY 2016-225L D			4	1FE	1,093,828	103.4110	1,034,111	1,000,000	1,090,974	0	(2,854)	0	0	4.803	3.620	MON	4,003	15,753	08/24/2016	02/10/2036
91831U-AA-5	VNO MORTGAGE TRUST			4	1FE	2,059,911	103.3610	2,067,237	2,000,000	2,059,802	0	(109)	0	0	3.805	3.450	MON	6,342	0	12/14/2016	01/10/2035
92978N-AG-9	WBCMT 2007-C33 A1A			4	1FE	1,091,194	101.6350	1,062,635	1,045,534	1,062,971	0	(29,066)	0	0	5.969	2.240	MON	5,201	48,484	03/17/2016	02/15/2051
92978T-AQ-4	WBCMT 2007-C31 A5FL			4	1FE	296,250	99.6760	299,029	300,000	298,379	0	2,129	0	0	0.978	2.990	MON	130	747	08/25/2016	04/15/2047
92978Y-AF-7	WBCMT 2007-C32 A1A			4	1FE	202,766	100.8030	197,812	196,235	198,697	0	(4,551)	0	0	5.707	1.750	MON	933	6,997	05/05/2016	06/15/2049
92979F-AD-2	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST			4	1FE	968,767	100.7290	942,270	935,442	943,971	0	(25,411)	0	0	5.678	2.400	MON	4,426	44,262	02/11/2016	05/15/2046
931266-AG-5	WABR 2016-BOCA B			4	1FE	500,000	100.2830	501,417	500,000	500,000	0	0	0	0	2.817	2.780	MON	650	5,351	07/12/2016	06/15/2029
93364L-AD-0	WAMU COMMERCIAL MORTGAGE SECURITIES			4	1FE	118,704	99.9900	124,940	124,952	123,900	0	5,620	0	0	5.752	14.640	MON	599	6,114	02/11/2016	03/23/2045
94989W-AT-4	WFCM 2015-C31 ASB			4	1FE	1,073,867	103.2340	1,032,341	1,000,000	1,068,408	0	(5,459)	0	0	3.487	2.300	MON	2,906	17,435	06/14/2016	11/15/2048
95000J-AW-8	WFCM 2016-LC25 ASB			4	1FE	1,029,953	102.5110	1,025,118	1,000,000	1,029,713	0	(240)	0	0	3.486	3.010	MON	2,905	0	11/22/2016	12/15/2059
95000M-BQ-3	WFCM 2016-C36 ASB			4	1FE	1,974,495	99.5650	1,908,667	1,917,000	1,973,279	0	(1,216)	0	0	2.933	2.460	MON	4,685	4,685	10/21/2016	11/15/2059
95000P-AF-1	WELLS FARGO COMM MTGE TR 2016-C37			4	1FE	2,059,978	103.4270	2,068,543	2,000,000	2,059,794	0	(184)	0	0	3.615	3.140	MON	6,025	0	12/09/2016	12/15/2049
96221T-AH-0	WFRBS 2014-LC14 XA			6	1FE	494,555	0.0000	472,368	0	480,243	0	(14,312)	0	0	1.387	4.020	MON	9,125	19,364	10/25/2016	03/15/2047
19625G-AA-7	CAFL 2016-1 A		D	4	1FE	990,771	98.0930	971,890	990,780	990,780	0	(1)	0	0	2.544	2.540	MON	2,100	14,703	05/11/2016	06/15/2048
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						146,657,227	XXX	143,766,585	136,552,206	145,906,746	0	(799,477)	0	0	XXX	XXX	XXX	582,467	2,558,509	XXX	XXX
00213R-AA-1	ARLFR 2012-1A A1, FLOATING RATE				1FE	1,732,876	97.1910	1,666,509	1,714,658	1,732,876	0	(3,104)	0	0	2.517	1.970	MON	1,987	38,515	10/18/2013	12/15/2042
02007X-AC-0	ALLYA 2016-2 A3				1FE	999,850	99.8750	998,754	1,000,000	999,903	0	53	0	0	1.350	1.350	MON	600	10,613	02/24/2016	05/15/2020
023770-AA-8	AMER AIRLN 15-1 A PTT, MW@25				1FE	10,806,326	98.5000	10,525,816	10,686,108	10,792,308	0	(14,424)	0	0	3.375	3.260	MN	60,109	360,656	04/27/2015	05/01/2027
02377B-AA-4	AMER AIRLN 15-2, MW@30				1FE	6,236,934	101.5000	6,342,380	6,248,650	6,237,990	0	1,017	0	0	4.000	4.020	MS	68,735	248,557	09/24/2015	09/22/2027
02377B-AB-2	AMER AIRLN 15-2, MW@20				1FE	976,347	99.3750	970,244	976,347	976,347	0	0	0	0	3.600	3.600	MS	9,666	34,953	09/10/2015	09/22/2027
02587T-AE-3	AMERICAN EXPRESS ISSUANCE TRUST II				1FE	3,000,000	100.1760	3,005,300	3,000,000	3,000,000	0	0	0	0	1.467	1.130	MON	1,989	35,369	09/16/2013	08/15/2019
05377R-AW-4	AESOP 2011-5A B,CALLABLE,144A ELIGIBLE				1FE	1,240,085	100.2710	1,169,836	1,166,667	1,169,233	0	(39,079)	0	0	4.720	2.700	MON	1,683	55,067	08/21/2013	02/20/2018
05377R-BC-7	AESOP 2012-3A B				1FE	2,927,301	100.4180	2,912,130	2,900,000	2,906,846	0	(9,895)	0	0	3.040	2.800	MON	2,694	88,160	10/15/2013	03/20/2019
05377R-BD-5	AESOP 2013-1A A,144A ELIGIBLE				1FE	2,998,724	99.5360	2,986,107	3,000,000	2,999,630	0	368	0	0	1.920	1.920	MON	1,760	57,600	02/05/2013	09/20/2019
066053-AC-3	BAMH 1998-1 B1				1FE	435,627	101.4980	428,626	422,298	434,772	0	(12,590)	0	0	7.810	(2.820)	MON	1,924	24,736	03/11/2016	08/10/2025
11042A-AA-2	BRITISH AIR 13-1 A PTT, MW@50			1	1FE	4,004,054	106.3750	4,018,219	3,777,409	4,003,166	0	(3,969)	0	0	4.625	3.240	MJSD	5,338	43,676	11/17/2016	06/20/2024
12479L-AC-4	CAL FUNDING II LTD,144A ABS, CALLABLE				1FE	4,990,651	97.8760	4,893,830	5,000,000	4,993,715	0	1,106	0	0	3.350	3.390	MON	2,884	167,500	07/22/2013	03/27/2028
12548V-AF-2	CIFC FUNDING LTD				1FE	2,289,100	100.1140	2,302,642	2,300,000	2,296,377	0	7,277	0	0	2.291	2.370	MJSD	3,953	40,599	03/30/2016	12/05/2024
125634-AG-0	CLI FUNDING LLC,144A ELEGIBLE, CALLABLE				1FE	2,367,963	96.4110	2,348,575	2,436,000	2,389,809	0	19,545	0	0	2.830	3.470	MON	2,489	68,939	07/18/2013	03/18/2028
125634-AJ-4	CLIF 2013 -2A CALLABLE, 144A ELIG NOTE				1FE	4,284,730	96.8010	4,184,932	4,323,200	4,294,717	0	8,335	0	0	3.220	3.420	MON	5,027	139,207	09/26/2013	06/18/2028
161571-FQ-2	CHASE ISSUANCE TRUST				1FE	1,000,625	97.4490	974,495	1,000,000	1,000,551	0	(74)	0	0	2.160	2.140	MON	960	18,000	02/10/2016	09/16/2024
17305E-DY-8	CCCIT 2007-A8 A8				1FE	1,071,602	103.1170	1,031,179	1,000,000	1,032,244	0	(39,358)	0	0	5.650	1.130	MS	15,851	56,500	02/09/2016	09/20/2019
17305E-FR-1	CCCIT 2014-A5 A5				1FE	1,053,125	101.7920	1,017,925	1,000,000	1,047,655	0	(5,470)	0	0	2.680	1.560	JD	1,787	13,400	06/15/2016	06/07/2023
227170-AE-7	CRONOS CONTAINERS PROGRAM LTD OTHER ABS				1FE	4,678,226	97.0660	4,549,196	4,686,667	4,680,255	0	1,785	0	0	3.080	3.120	MON	7,977	144,349	06/20/2013	04/18/2028
247358-AA-2	DELTA AIR LINES 2012-1A, MW@50			1	1FE	7,676,349	104.5000	7,567,296	7,241,431	7,668,060	0	(8,289)	0	0	4.750	0.790	MN	51,595	0	12/22/2016	05/07/2020
247361-ZH-4	DELTA AIR LINES 2010-2A, MW@50			1	1FE	3,319,464	104.8000	3,310,285	3,158,668	3,316,035	0	(11,831)	0	0	4.950	1.500	MN	16,504	21,507	12/01/2016	05/23/2019
24736W-AA-8	DELTA AIR LINES 2011-1, MW@50			1	1FE	612,321	105.5000	603,737	572,263	609,961	0	(2,360)	0	0	5.300	2.320	AO	6,403	0	11/03/2016	04/15/2019
24736X-AA-6	DELTA AIR LINES 2015-1AA, MW@20				1FE	958,278	103.2500	989,422	958,278	958,278	0	0	0	0	3.625	3.620	JJ	14,570	32,422	08/10/2015	07/30/2027
24736Y-AA-4	DELTA AIR LINES 2015-1A, MW@25			1	1FE	5,095,316	103.0000	5,211,556	5,059,763	5,092,625	0	(3,403)	0	0	3.875	3.790	JJ	82,239	130,215	02/10/2016	07/30/2027
25456G-AB-6	DRCT 2013-2 A2				1FE	0	0.0000	0	0	0	0	0	0	0	1.730	0.000	MON	116	0	10/03/2013	08/20/2018
25755T-AC-4	DOMINOS PIZZA MASTER ISSUER LLC				2FE	10,470,662	102.3150	9,944,410	9,719,400	10,120,060	0	(335,072)	0	0	5.216	3.090	JAJO	92,943	506,964	11/12/2013	01/25/2042
30291D-AA-4	FRS LLC, 144A ELIGIBLE				1FE	764,415	97.9750	756,742	772,380	768,784	0	(2,685)	0	0	1.800	2.150	MON	618	13,903	09/11/2013	04/15/2043
30291D-AB-2	FLAGSHIP RAIL CAR 2013-1A A2, 144A ELIG				1FE	10,607,910	98.1870	10,445,748	10,638,612	10,625,065	0	15,411	0	0	3.080	3.130	MON	14,606	327,669	07/09/2013	04/15/2043
30291D-AC-0	FLAGSHIP RAIL CAR 2013 SUBORDINATED BOND				2FE	3,643,400	98.5470	3,504,914	3,556,570	3,592,172	0	(46,899)	0	0	3.960	3.500	MON	6,260	140,840	05/01/2013	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
34528Q-EN-0	FORDF 2016-1 A1				1FE	999,724	99.7860	997,870	1,000,000	999,804	0	80	0	0	1.760	1.760	MON	782	14,569	02/09/2016	02/15/2021
34530U-AA-9	FORDR 2016-1 A				1FE	999,729	99.9120	999,122	1,000,000	999,774	0	46	0	0	2.310	2.310	MON	1,027	18,544	02/23/2016	08/15/2027
34532E-AD-7	FORDO 2016-B A3				1FE	499,953	99.7040	498,524	500,000	499,967	0	14	0	0	1.330	1.330	MON	296	4,230	04/19/2016	10/15/2020
34960L-AA-8	FORTRESS CREDIT INVESTMENTS LTD				1FE	471,527	100.0670	476,612	476,290	475,092	0	4,044	0	0	2.273	2.400	JAJO	2,142	6,816	01/28/2016	07/17/2023
36159J-CV-1	GE CAPITAL CREDIT CARD MASTER NOTE TRUST				1FE	1,999,270	100.8050	2,016,106	2,000,000	1,999,775	0	102	0	0	2.220	2.220	MON	1,973	44,400	01/26/2012	01/15/2022
38021F-AA-9	GOAL 2015-1 A				1FE	821,400	96.5070	841,078	871,512	852,139	0	24,525	0	0	1.406	2.250	MON	238	7,694	04/04/2016	09/25/2041
419838-AA-5	HAWAIIAN AIRLINES 13-1A, MW@35				1FE	2,674,766	102.1250	2,674,831	2,619,174	2,674,766	0	0	0	0	3.900	3.520	JJ	47,101	0	11/09/2016	01/15/2026
47215B-AD-9	JERSEY CENTRAL POWER & LIGHT				1FE	1,498,661	110.0350	1,650,531	1,500,000	1,499,731	0	266	0	0	5.610	5.610	MJSD	6,078	84,150	08/07/2006	06/05/2023
50183Y-AG-4	LCM LTD PARTNERSHIP				1FE	990,200	99.9820	999,824	1,000,000	992,246	0	2,046	0	0	2.284	2.710	JAJO	4,394	14,514	02/23/2016	10/19/2022
50187V-AD-3	LEAF II RECEIVABLES FUNDING LLC				1FE	70,020	100.0000	70,021	70,021	70,021	0	(181)	0	0	1.980	1.980	MON	62	1,386	09/19/2013	09/15/2021
55314M-AE-6	MMAF EQUIPMENT 2011-AA A5, P/P				1FE	766,843	100.6080	771,742	767,077	767,059	0	(531)	0	0	3.040	3.040	MON	1,036	23,319	07/20/2011	08/15/2028
55314Q-AE-7	MMAF EQUIPMENT FIN LLC 2012-AA A5,				1FE	1,399,676	100.5570	1,407,812	1,400,000	1,399,936	0	206	0	0	1.980	1.980	MON	1,617	27,720	06/13/2012	06/10/2032
59560W-AE-7	MDST 2010-1 B			1	1FE	2,052,440	111.7580	2,052,591	1,836,636	2,051,512	0	(10,646)	0	0	7.000	2.930	MON	10,714	32,141	09/14/2016	12/15/2045
63938E-AB-0	NAVSL 2014-1 A2				1FE	578,918	99.9790	585,388	585,505	581,804	0	3,238	0	0	1.066	1.960	MON	121	3,240	05/05/2016	03/27/2023
63939N-AB-9	NAVSL 2016-AA A2A				1FE	1,292,834	103.9560	1,330,643	1,280,000	1,292,176	0	(658)	0	0	3.910	3.710	MON	2,224	37,427	08/17/2016	12/15/2045
63940G-AA-3	NAVSL 2016-7A A				1FE	1,976,045	101.1420	1,998,615	1,976,045	1,976,045	0	0	0	0	1.906	1.930	MON	732	5,291	10/26/2016	03/25/2066
640310-BX-8	NSLT 2005-2 A5				1FE	1,837,632	97.2310	1,905,871	1,960,141	1,849,032	0	13,606	0	0	1.096	2.360	MJSD	597	12,153	04/01/2016	03/23/2037
640310-CD-1	NSLT 2005-3 A5				1FE	450,249	97.3650	460,004	472,450	450,270	0	751	0	0	1.116	2.290	MJSD	146	1,177	10/05/2016	12/24/2035
674135-EJ-3	OAK 1999-A A4				1FE	1,170,901	102.8680	1,162,237	1,129,831	1,170,525	0	(15,968)	0	0	6.650	2.780	MON	6,261	50,089	04/07/2016	04/15/2029
68267A-AA-0	ODART 2016-1A A			1	1FE	328,444	100.1860	329,073	328,461	328,461	0	(99)	0	0	2.040	2.020	MON	298	2,736	07/12/2016	01/15/2021
68268B-AA-7	OMFIT 2014-2A A				1FE	603,626	100.1660	608,336	607,327	604,316	0	1,805	0	0	2.470	3.130	MON	542	11,251	03/16/2016	09/18/2024
68268E-AA-1	OMFIT 2015-1A A				1FE	1,990,234	100.8340	2,016,694	2,000,000	1,993,735	0	3,501	0	0	3.190	3.390	MON	2,304	58,483	01/29/2016	03/18/2026
68268F-AA-8	OMFIT 2016-2A A			1	1FE	1,194,573	102.0740	1,184,065	1,160,000	1,189,199	0	(5,374)	0	0	4.100	2.650	MON	1,717	15,853	08/24/2016	03/20/2028
77356P-AA-0	ROCKLAND EL CO TRANSITION FUND,144A			1	1FE	235,644	103.5700	244,987	236,541	236,348	0	(7)	0	0	5.220	5.280	FMAN	1,607	12,347	11/08/2005	05/17/2021
78443C-BH-6	SLMA 2004-A A3				1FE	2,035,192	96.5010	2,037,197	2,111,058	2,035,192	0	3,020	0	0	1.363	2.160	MJSD	1,359	6,672	11/15/2016	06/15/2033
78446V-AB-5	SLM STUDENT LOAN TRUST				1FE	1,155,953	102.3320	1,152,269	1,126,000	1,145,498	0	(10,455)	0	0	3.830	2.650	MON	1,917	35,938	02/26/2016	01/17/2045
78447B-AB-8	SLM STUDENT LOAN TRUST				1FE	190,275	101.3740	190,928	188,340	189,767	0	(801)	0	0	3.310	2.550	MON	277	5,195	02/26/2016	10/15/2046
78448D-AC-1	SLMA 2014-A A2B			1	1FE	1,002,969	100.9070	1,009,074	1,000,000	1,002,670	0	(298)	0	0	1.917	1.780	MON	875	7,084	07/15/2016	01/15/2026
78449F-AB-7	SMB 2016-A A2A				1FE	999,575	99.4050	994,058	1,000,000	999,615	0	40	0	0	2.700	2.700	MON	1,200	14,925	05/18/2016	05/15/2031
78469P-AB-0	SOCIAL PROFESSIONAL LOAN PROGRAM LLC				1FE	1,617,236	100.6700	1,643,074	1,632,138	1,617,672	0	2,778	0	0	2.760	3.030	MON	751	36,413	02/26/2016	12/26/2036
84858D-AA-6	SPIRIT AIR 2015-1 PTT A, MW@30			1	1FE	7,454,314	102.0200	7,561,270	7,411,557	7,448,175	0	(7,090)	0	0	4.100	3.980	AO	75,968	346,079	02/09/2016	04/01/2028
85172L-AA-4	SLFT 2015-AA A				1FE	1,994,609	100.8340	2,016,682	2,000,000	1,996,482	0	1,873	0	0	3.160	3.260	MON	2,809	57,933	01/27/2016	11/15/2024
86212U-AA-4	STORE MASTER FUNDING LLC,CALLABLE,P/P				1FE	8,041,748	98.6930	7,870,228	7,974,383	8,009,485	0	(28,716)	0	0	4.160	4.000	MON	10,136	330,813	07/02/2013	03/20/2043
86212W-AA-0	STORE MASTER FUNDING LLC,144A ELIGIBLE				1FE	8,495,249	103.3050	8,701,367	8,422,958	8,464,462	0	(27,838)	0	0	4.370	4.210	MON	11,247	368,083	10/25/2013	07/20/2043
87407P-AA-8	TAL ADVANTAGE LLC,CALLABLE 144A ELIGIBLE				1FE	4,589,241	95.2110	4,344,833	4,563,334	4,579,995	0	(10,055)	0	0	2.830	2.700	MON	3,946	129,142	03/05/2013	02/22/2038
87407P-AC-4	TAL ADVANTAGE LLC,CALLABLE,144A ELIGIBLE				2FE	2,791,697	93.1000	2,583,528	2,775,000	2,784,764	0	(4,623)	0	0	3.960	3.860	MON	3,358	109,890	07/03/2013	02/22/2038
87407P-AE-0	TAL 2013-2A A				1FE	2,765,477	97.1620	2,688,162	2,766,667	2,765,608	0	(524)	0	0	3.550	3.550	MON	3,001	98,217	10/31/2013	11/20/2038
89656F-AA-4	TRINITY RAIL LEASING L.P. CALLABLE,144A				1FE	3,764,288	95.7210	3,647,546	3,810,580	3,777,061	0	16,238	0	0	2.266	2.580	MON	3,838	86,348	10/29/2013	01/15/2043
89656F-AC-0	TRINITY RAIL LEASING L.P.144A ELIGIBLE			1	1FE	3,033,054	90.9250	2,738,031	3,011,292	3,025,525	0	(6,861)	0	0	3.898	3.790	MON	5,217	117,380	07/29/2013	07/15/2043
90346W-AA-1	US AIRWAYS 2013, MW@50				1FE	5,325,398	102.5100	5,300,983	5,171,186	5,311,126	0	(22,078)	0	0	3.950	3.430	MN	26,100	204,262	08/28/2015	11/15/2025
90931Q-AA-5	UNITED AIR 2013-1 B PTT,2ND LIEN				2FE	2,521,148	103.7500	2,631,695	2,536,573	2,526,545	0	2,130	0	0	5.375	5.490	FA	51,507	140,184	10/30/2013	08/15/2021
90932L-AB-3	UNITED AIR 2015-1 A PTT, MW@25				1FE	2,008,750	100.7500	2,015,000	2,000,000	2,007,506	0	(1,102)	0	0	3.700	3.620	JD	6,167	76,878	11/03/2015	12/01/2022
90932P-AA-6	UNITED AIR 2014-1 A PTT				1FE	7,435,041	102.0000	7,468,153	7,321,719	7,422,935	0	(15,209)	0	0	4.000	3.820	AO	65,082	292,869	08/28/2015	04/11/2026
90932Q-AA-4	UNITED AIR 2014-2 A PTT, MW@25				1FE	11,789,255	100.5000	11,544,349	11,486,914	11,757,769	0	(35,276)	0	0	3.750	3.440	MS	141,193	368,919	04/27/2016	09/03/2026
981464-CW-8	WORLD FINANCIAL NETWORK CREDIT CARD MA				1FE	2,999,928	102.7660	3,082,997	3,000,000	2,999,976	0	10	0	0	3.140	3.140	MON	4,187	94,200	04/05/2012	01/17/2023
981464-DB-3	WORLD FINANCIAL NETWORK CREDIT CARD MA				1FE	1,499,962	100.2290	1,503,449	1,500,000	1,499,996	0	8	0	0	1.760	1.760	MON	1,173	26,400	07/16/2012	05/17/2021
009088-AA-3	AIR CANADA 2015-2AA PTT, MW@25		A	1	1FE	5,887,052	104.7500	6,133,464	5,855,336	5,883,493	0	(4,259)	0	0	3.750	3.640	JD	9,759	220,185	12/14/2015	12/15/2027
380881-BQ-4	GOLDEN CREDIT CARD TRUST,NON CALLABLE		A		1FE	3,999,816	100.0670	4,002,699	4,000,000	3,999,979	0	75	0	0	1.390	1.390	MON	2,471	55,600	07/18/2012	07/15/2019
00084V-AA-8	ACASC 2013-2A A1A		D	1	1FE	997,500	100.1210	1,001,210	1,000,000	998,054	0	554	0	0	2.231	2.310	JAJO	4,216	5,276	08/10/2016	10/25/2025
00089K-AH-2	ACIS 2013-1A ACOM		D	5	1FE	1,914,813	99.7330	1,944,805	1,950,000	1,917,012	0	2,200	0	0	2.108	2.570	JAJO	8,566	6,821	10/14/2016	04/18/2024
00089R-AL-8	ACIS 2013-2A ACOM		D	1	1FE	344,196	99.5810	346,655	348,113	344,466	0	818	0	0	1.719	1.980	JAJO	1,206	1,668	09/21/2016	10/14/2022
00191M-AA-8	ARES 2014-30A A2		D		1FE	544,401	99.8630	550,481	551,237	545,542	0	2,967	0	0	1.731	2.480	JAJO	1,935	6,299	02/11/2016	04/20/2023
04013M-AT-5	AELIS 2013-IRAR A2BR		D	1	1FE	1,000,000	100.4500	1,004,503	1,000,000	1,000,000	0	0	0	0	2.931	2.970	JAJO	5,701	7,160	07/27/2016	07/23/2025
04941C-AN-7	ATCLO 2012-1A A2LR		D	1	1FE	1,000,000	100.1030	1,001,033	1,000,000	1,000,000	0	0	0	0	2.705	2.740	FMAN	3,532	6,688	08/04/2016	08/15/2024
04964H-AN-8	ATRM 8A BR		D		1FE	2,000,000	100.2410	2,004,838	2,000,000	2,000,000	0	0	0	0	2.764	2.800	JAJO	10,597	0	10/06/2016	10/23/2024
05617Y-AE-9	BABSON CLO LTD, FLOATING RATE		D		1FE	1,963,720	99.8750	1,997,507	2,000,000	1,994,842	0	22,512	0	0	3.673	3.590	JAJO	14,715	65,115	11/22/2013	01/18/2025
05617Y-AG-4	BABSON CLO LTD, FLOATING RATE		D		2FE	2,821,680	96.6970	2,900,936	3,000,000	2,909,737	0	57,723	0	0	4.273	4.820	JAJO	25,823	115,923	11/22/2013	01/18/2025

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	
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
05874P-AA-4	BALLY 2013-1A A		D		1FE	1,386,000	99.9670	1,399,546	1,400,000	1,396,930	0	10,930	0	0	2.091	2.230	FMAN	3,334	19,837	04/28/2016	05/20/2025
12548T-AN-0	CIFC 2012-1A A1R2		D	1	1FE	385,382	100.0420	385,353	385,190	385,382	0	(7)	0	0	2.176	2.180	FMAN	1,118	2,052	08/10/2016	08/14/2024
12550A-AQ-9	CIFC 2014-5A BR		D		1FE	2,000,000	100.1830	2,003,674	2,000,000	2,000,000	0	0	0	0	3.023	2.850	JAJO	11,749	0	10/07/2016	01/17/2027
14310K-AJ-0	CGMS 2013-4A C, FLOATING RATE		D		1FE	1,940,087	100.3470	2,006,943	2,000,000	1,979,510	0	26,713	0	0	3.821	3.950	JAJO	15,947	68,755	10/18/2013	10/15/2025
148886-AK-0	CRMN 2012-1A BR		D		1FE	2,000,000	100.6990	2,013,992	2,000,000	2,000,000	0	0	0	0	2.869	2.910	MJSD	1,913	0	11/23/2016	12/20/2023
15136P-AE-9	CECLO 2013-17A A2B		D	1	1FE	1,003,125	99.5380	995,385	1,000,000	1,003,049	0	(76)	0	0	3.460	3.410	JAJO	5,863	8,650	09/14/2016	01/30/2025
277345-AC-8	EASTL 2007-1A A2A		D		1FE	171,084	99.8880	173,231	173,425	171,268	0	6,998	0	0	1.115	2.860	FMAN	328	817	05/06/2016	05/01/2022
33882H-AA-1	FLAT 2011-1A A		D		1FE	421,507	100.1320	421,643	421,086	421,507	0	(341)	0	0	2.571	2.430	JAJO	2,217	4,771	06/02/2016	01/15/2023
33883B-AD-0	FLAT 2013-1A C		D		2FE	1,917,600	94.3740	1,887,480	2,000,000	1,961,979	0	28,535	0	0	4.623	4.860	JAJO	18,916	84,141	11/01/2013	01/17/2026
34959W-AA-7	FCBSL 2013-1A A		D		1FE	493,500	100.0530	500,269	500,000	494,284	0	784	0	0	2.204	2.310	JAJO	2,115	4,678	06/08/2016	01/19/2025
37952U-AB-9	GLOBAL SC FINANCE SRL,144A ELIGIBLE		C		1FE	8,566,510	96.7790	8,274,647	8,550,000	8,560,915	0	(6,228)	0	0	2.980	2.930	MON	9,909	254,784	05/03/2013	04/17/2028
37952U-AC-7	SEACO GLOBAL SC		D		1FE	1,365,890	96.9610	1,324,492	1,366,000	1,365,921	0	(286)	0	0	3.670	3.670	MON	1,950	50,132	11/04/2013	11/17/2028
38137Q-AC-2	GOLD9 2014-9A B1R		D		1FE	2,000,000	100.0090	2,000,195	2,000,000	2,000,000	0	0	0	0	2.767	2.800	JAJO	9,534	0	10/07/2016	10/29/2026
43164Q-AA-2	HLMK 2006-1A A1		C		1FE	890,242	99.6640	907,678	910,734	896,701	0	19,202	0	0	1.161	2.650	FMAN	1,204	7,967	01/28/2016	05/21/2021
470472-AA-9	JTWN 2013-3A A1A		D		1FE	986,800	99.8910	998,911	1,000,000	989,768	0	2,968	0	0	2.471	2.780	JAJO	5,048	10,816	05/13/2016	01/15/2026
470472-AE-1	JTWN 2013-3A B, FLOATING RATE		D		1FE	2,934,000	99.7500	2,992,507	3,000,000	2,985,247	0	36,297	0	0	3.771	3.790	JAJO	23,595	101,600	11/12/2013	01/15/2026
470472-AG-6	JAMESTOWN CLO LTD, FLOATING RATE		D		2FE	6,552,000	93.1760	6,522,331	7,000,000	6,761,431	0	125,899	0	0	4.321	4.960	JAJO	63,397	276,422	11/12/2013	01/15/2026
482485-AJ-8	KKR 2013-2A A1BR		D	1	1FE	1,000,000	100.1970	1,001,976	1,000,000	1,000,000	0	0	0	0	2.983	2.980	JAJO	5,635	7,458	07/15/2016	01/23/2026
54008P-AN-3	LOCKWOOD GROVE CLO LTD		D		1FE	2,000,000	100.2940	2,005,894	2,000,000	2,000,000	0	0	0	0	3.010	3.040	JAJO	11,371	0	10/12/2016	04/25/2025
55818X-AY-9	MDPK 2015-16A A2R		D		1FE	2,000,000	100.0810	2,001,631	2,000,000	2,000,000	0	0	0	0	3.653	3.700	JAJO	2,030	0	12/14/2016	04/20/2026
62431U-AC-6	MVW 2013-1A A		D		1FE	984,600	99.6290	996,295	1,000,000	986,198	0	1,598	0	0	2.177	2.260	JAJO	4,576	9,196	04/20/2016	04/12/2024
66859L-AC-0	WOODS 2013-10A A1		D		1FE	989,000	99.8350	998,356	1,000,000	989,785	0	785	0	0	2.275	2.430	FMAN	3,666	10,744	06/20/2016	11/04/2025
66859T-AC-3	WOODS 2014-14A B		D	1	1FE	999,000	101.5090	1,015,091	1,000,000	999,529	0	529	0	0	3.362	3.410	FMAN	4,670	16,450	07/22/2016	11/12/2025
67091H-AK-7	OHALF 2012-1A B1R		D		1FE	2,000,000	99.9980	1,999,967	2,000,000	2,000,000	0	0	0	0	2.761	2.800	JAJO	5,062	0	11/18/2016	01/23/2027
67108K-AG-0	OZLM FUNDING LTD, FLOATING RATE		D		2FE	6,451,650	98.4630	6,646,277	6,750,000	6,610,771	0	110,283	0	0	4.523	4.870	JAJO	62,415	277,152	11/22/2013	01/17/2026
67590J-AG-8	OCTAGON INVESTMENT PARTNERS CLO		D		1FE	9,891,900	100.2480	10,024,863	10,000,000	10,000,000	0	70,814	0	0	3.661	3.650	FMAN	46,782	341,190	11/27/2013	12/16/2024
864662-AG-6	SUDSM 2013-1A C, FLOATING RATE		D		1FE	4,457,250	99.9920	4,499,670	4,500,000	4,500,000	0	30,338	0	0	4.023	3.800	JAJO	36,860	162,018	11/14/2013	01/17/2026
87154B-AM-8	SYMP 2012-8A AR		D		1FE	907,243	99.9100	914,573	915,390	915,390	0	8,462	0	0	2.109	1.990	JAJO	4,170	12,101	02/23/2016	01/09/2023
87974M-AA-8	TELOS 2016-7A A		D		1FE	342,408	100.1570	342,735	342,194	342,276	0	317	0	0	2.673	2.540	JAJO	1,828	4,306	04/27/2016	04/17/2025
88390A-AF-7	WINDR 2014-2A B1		D		1FE	1,001,000	100.0190	1,000,195	1,000,000	1,001,000	0	0	0	0	3.121	2.990	JAJO	6,291	0	11/16/2016	07/15/2026
89289U-AA-6	TRAL 2013-1A A		D		1FE	991,250	99.9290	999,296	1,000,000	992,312	0	1,062	0	0	2.061	2.190	JAJO	4,180	9,379	05/02/2016	04/20/2025
89300A-AU-1	TRAL 2014-3A BR		D		1FE	2,000,000	99.7750	1,995,507	2,000,000	2,000,000	0	0	0	0	2.313	2.340	JAJO	5,655	0	11/02/2016	07/20/2026
92328C-AJ-4	VENTR 2012-11A AR		C		1FE	993,000	99.8230	998,238	1,000,000	1,000,000	0	7,000	0	0	2.202	2.220	FMAN	2,936	19,262	02/01/2016	11/14/2022
92557P-AJ-7	VIBR 2012-1A A1AR		D		1FE	277,440	100.2340	279,487	278,834	277,775	0	402	0	0	2.363	2.380	JAJO	1,272	4,288	03/31/2016	07/17/2024
98887M-AA-1	ZAIS4 2016-1A A		D		1FE	997,001	100.2190	999,894	997,741	997,267	0	228	0	0	2.432	2.480	FMAN	3,443	11,505	04/20/2016	05/10/2025
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						306,425,576	XXX	305,084,608	305,097,359	306,640,311	0	(41,872)	0	0	XXX	XXX	XXX	1,478,084	8,534,476	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						7,454,586,016	XXX	7,568,796,159	7,315,525,624	7,379,180,915	0	(17,923,732)	4,479,896	0	XXX	XXX	XXX	78,192,183	273,933,300	XXX	XXX
4899999. Total - Hybrid Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6099999. Subtotal - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7799999. Total - Issuer Obligations						7,420,102,127	XXX	7,559,791,449	7,261,803,153	7,337,068,413	0	(18,590,813)	4,479,896	0	XXX	XXX	XXX	81,587,304	280,821,138	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						56,523,790	XXX	58,544,724	70,758,999	56,375,197	0	344,231	0	0	XXX	XXX	XXX	280,746	1,292,691	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						151,058,530	XXX	147,952,952	139,942,206	150,206,155	0	(901,370)	0	0	XXX	XXX	XXX	611,184	2,714,725	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						306,425,576	XXX	305,084,608	305,097,359	306,640,311	0	(41,872)	0	0	XXX	XXX	XXX	1,478,084	8,534,476	XXX	XXX
8199999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8399999 - Total Bonds						7,934,110,023	XXX	8,071,373,733	7,777,601,717	7,850,290,076	0	(19,189,824)	4,479,896	0	XXX	XXX	XXX	83,957,318	293,363,030	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
190750-86-2	COBANK ACB			20,000,000	100.00	0.000	2,100,000	99.000	1,980,000	2,100,000	29,622	0	0	0	0	0	0	0	P2LFE	10/06/2016
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							2,100,000	XXX	1,980,000	2,100,000	29,622	0	0	0	0	0	0	0	XXX	XXX
8999999 - Total Preferred Stocks							2,100,000	XXX	1,980,000	2,100,000	29,622	0	0	0	0	0	0	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
99C000-02-5	FHLB DES MOINES	RF		291,873.000	29,187,300	100.000	29,187,300	29,187,300	0	535,250	0	0	0	0	0	A	12/20/2016
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					29,187,300	XXX	29,187,300	29,187,300	0	535,250	0	0	0	0	0	XXX	XXX
9799999 - Total Common Stocks					29,187,300	XXX	29,187,300	29,187,300	0	535,250	0	0	0	0	0	XXX	XXX
9899999 - Total Preferred and Common Stocks					31,287,300	XXX	31,167,300	31,287,300	29,622	535,250	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
912828-2A-7	US TREASURY S/D NM150,VI600,AK250,CA250		11/01/2016	FTN FINANCIAL		3,729,086	3,850,000	12,397
912828-07-8	US TREASURY N/B		07/21/2016	FTN FINANCIAL		14,974,594	14,800,000	45,898
0599999. Subtotal - Bonds - U.S. Governments						18,703,680	18,650,000	58,295
20281P-KJ-0	CMWLTH FING AUTH PA, MW		10/20/2016	MORGAN STANLEY & COMPANY		1,000,000	1,000,000	0
283497-L2-9	EL PASO-B-REF, MW		03/16/2016	RAMIREZ		1,000,000	1,000,000	0
283497-L3-7	EL PASO-B-REF, MW		03/16/2016	RAMIREZ		1,895,000	1,895,000	0
283497-L5-2	EL PASO-B-REF, MW		03/16/2016	RAMIREZ		2,000,000	2,000,000	0
29270C-R6-4	ENERGY NW-B-REF-TXBL, MW		03/30/2016	JP MORGAN CHASE		2,191,074	2,185,000	0
392274-M5-2	GTR ORLANDO FL AVIATI		09/30/2016	BANK OF AMERICA - MERRIL LYNCH		1,000,000	1,000,000	0
392274-M6-0	GTR ORLANDO FL AVIATI		09/30/2016	BANK OF AMERICA - MERRIL LYNCH		735,000	735,000	0
452650-JL-9	IMPERIAL IRR DIST-A, MW		06/23/2016	CITIGROUP GLOBAL MARKETS		1,000,000	1,000,000	0
452650-JP-0	IMPERIAL IRR DIST-A, MW		06/23/2016	CITIGROUP GLOBAL MARKETS		4,000,000	4,000,000	0
45506D-WT-8	INDIANA FIN AUTH-A, MW		06/08/2016	JP MORGAN CHASE		1,000,000	1,000,000	0
45506D-WU-5	INDIANA FIN AUTH-A, MW		06/08/2016	JP MORGAN CHASE		1,000,000	1,000,000	0
534366-AH-2	LINCOLN WEST HAYMARKET BUILD AMERICA, MW		05/26/2016	VARIOUS BROKERS		2,180,440	2,000,000	30,567
544351-KW-8	LOS ANGELES-A-REF-TXB, MW		12/22/2016	MORGAN STANLEY & COMPANY		9,388,170	9,465,000	1,011
544445-BB-4	LA DEPT OF APRTS-C, MW		11/16/2016	ROYAL BANK OF CANADA		3,500,000	3,500,000	0
544445-BD-0	LA DEPT OF APRTS-C, MW		11/16/2016	ROYAL BANK OF CANADA		2,000,000	2,000,000	0
592041-WJ-2	MET GOVT NASHVILLE & DAVIDSONCNTY TN HLT		03/23/2016	VARIOUS		2,452,003	2,395,000	0
60636A-MR-1	MO ST HLTH & EDU FACS, MW		03/02/2016	RBC CAPITAL MARKET CORP		4,995,550	5,000,000	5,303
63948W-AF-9	NDSU-TXBL-REF		07/15/2016	PIPER JAFFRAY, INC.		400,000	400,000	0
63948W-AG-7	NDSU-TXBL-REF		07/15/2016	PIPER JAFFRAY, INC.		625,000	625,000	0
64542W-BA-7	NEW HOPE CULTRL EDU		11/03/2016	PIPER JAFFRAY, INC.		1,095,000	1,095,000	0
650116-BD-7	NEW YORK TRANSPRTN-B, MW@		05/18/2016	CITIGROUP GLOBAL MARKETS		1,500,000	1,500,000	0
650116-BE-5	NEW YORK TRANSPRTN-B, MW@		05/18/2016	CITIGROUP GLOBAL MARKETS		1,170,000	1,170,000	0
685869-EJ-4	OREGON HLTH&SCI UNIV, MW		01/28/2016	JP MORGAN CHASE BANK, N.A.		3,293,790	3,000,000	12,917
79642B-2F-9	SAN ANTONIO-B-REF, MW		02/03/2016	PIPER JAFFRAY, INC.		1,000,000	1,000,000	0
80168F-ME-3	SANTA CLARA VLY CA WTR DIST		03/18/2016	JP MORGAN CHASE		1,000,000	1,000,000	0
80168F-MF-0	SANTA CLARA VLY CA WTR DIST		04/19/2016	VARIOUS		3,720,725	3,600,000	4,979
91412G-E8-4	UNIVERSITY OF CALIFORNIA, MW		04/08/2016	WELLS FARGO BANKS		4,000,000	4,000,000	0
91412G-E9-2	UNIVERSITY OF CALIFORNIA, MW		04/08/2016	WELLS FARGO BANK		2,500,000	2,500,000	0
91412G-TG-0	UNIVERSITY OF CALIFORNIA, MW		02/05/2016	VARIOUS		3,212,729	2,910,000	29,887
91523N-RX-6	UNIV OF WASHINGTON-B, MW		10/19/2016	BANK OF AMERICA - MERRIL LYNCH		455,000	455,000	0
91756T-AK-7	UTAH ST MUNI PWR AGY, MW		10/07/2016	WELLS FARGO BANK		1,750,000	1,750,000	0
91756T-AN-1	UTAH ST MUNI PWR AGY, MW		10/07/2016	WELLS FARGO BANK		1,000,000	1,000,000	0
91756T-AP-6	UTAH ST MUNI PWR AGY, MW		10/07/2016	WELLS FARGO BANK		1,300,000	1,300,000	0
91756T-AQ-4	UTAH ST MUNI PWR AGY, MW		10/07/2016	WELLS FARGO BANK		1,000,000	1,000,000	0
92817S-XW-3	VA SCH AUTH-QSCB, MW		02/18/2016	VARIOUS BROKERS		853,167	775,000	6,222
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						71,212,648	70,255,000	90,886
30261Q-AJ-2	FREMF 2013-K26 B		08/30/2016	GOLDMAN SACHS & CO		522,930	500,000	52
30291J-AJ-2	FREMF 2013-K29 B		09/20/2016	MERRILL LYNCH PIERCE FENNER & SMITH		930,884	890,000	1,959
30292C-AJ-6	FREMF 2014-K38 B		08/30/2016	WELLS FARGO SECURITIES, LLC		538,027	500,000	61
30292G-AN-8	FREMF 2014-K39 B		08/30/2016	WELLS FARGO SECURITIES, LLC		535,977	500,000	59
3137AW-QJ-7	FHMS K023 X1		05/11/2016	CREDIT SUISSE SECURITIES (USA) LLC		509,586	0	4,181
3137BM-TX-4	FHLMC MULTIFAMILY STRUCTURED PASS THROUG		01/27/2016	BARCLAYS CAPITAL INC FIXED		1,029,986	1,000,000	788
3137BN-NA-8	FHLMC MULTIFAMILY STRUCTURED PASS THROUG		04/21/2016	CREDIT SUISSE SECURITIES (USA) LLC		339,880	0	705
83162C-QR-7	SBAP 2006-20K 1, PARTICIPATION CERTS		01/29/2016	CAPITALIZED INTEREST		13	13	0
3199999. Subtotal - Bonds - U.S. Special Revenues						4,407,283	3,390,013	7,805
00115A-AA-7	AEP TRANSMISSION CO LLC, MW@15		11/16/2016	VARIOUS		5,006,080	5,000,000	0
001192-AM-5	AGL CAPITAL CORP, MW@25		05/13/2016	MORGAN STANLEY & COMPANY		1,991,960	2,000,000	0
001546-AT-7	AK STEEL CORP, MW@50		06/28/2016	VARIOUS		1,700,125	1,675,000	3,839
00206R-CT-7	AT&T INC, MW@35		01/29/2016	BARCLAYS CAPITAL INC FIXED		1,998,680	2,000,000	0
002824-BD-1	ABBOTT LABORATORIES, MW@20		11/17/2016	BANK OF AMERICA - MERRIL LYNCH		2,994,690	3,000,000	0
002824-BE-9	ABBOTT LABORATORIES, MW@25		11/17/2016	BANK OF AMERICA - MERRIL LYNCH		1,990,580	2,000,000	0
00287Y-AY-5	ABBVIE INC, MW@25		10/11/2016	VARIOUS		7,039,860	7,000,000	40,800
00442V-AE-7	ACE 2006-ASP3 A2D		10/11/2016	MORGAN STANLEY & CO. LLC.		3,840,000	4,800,000	1,837
00764M-HE-0	AABST 2005-5 M1		04/04/2016	NOMURA SECURITIES INTERNATIONAL INC.		966,000	1,400,000	436
00817Y-AW-8	AETNA INC, MW@25		06/02/2016	UBS PAINE WEBBER		2,988,780	3,000,000	0
013093-AA-7	ALBERTSONS COS LLC/SAFEW, MW@50		05/25/2016	VARIOUS		1,241,954	1,233,000	0
013093-AC-3	ALBERTSONS COS LLC/SAFEW, MW@50		08/04/2016	VARIOUS		878,435	875,000	0
020002-BA-8	ALLSTATE CORP, MW@20		12/01/2016	U S BANCORP INVESTMENTS, INC		756,130	720,000	15,390
020002-BC-4	ALLSTATE CORP, MW@20		12/01/2016	BANK OF AMERICA - MERRIL LYNCH		1,991,520	2,000,000	0
02005N-BF-6	ALLY FINANCIAL INC		04/12/2016	VARIOUS		2,021,528	2,070,000	46,989
02007X-AC-0	ALLYA 2016-2 A3		02/24/2016	BARCLAYS CAPITAL INC.		999,850	1,000,000	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
02146T-AB-3	CWALT 2006-24CB A2		10/05/2016	MORGAN STANLEY & CO. LLC.		1,224,333	1,393,266	2,322
02146Y-AC-0	COUNTRYWIDE ALTERNATIVE LOAN TRUST		02/16/2016	MORGAN STANLEY & CO. LLC.		1,008,274	1,490,977	790
02209S-AN-3	ALTRIA GROUP INC		11/07/2016	PIPER JAFFRAY, INC.		3,092,220	3,000,000	21,613
03040W-AN-5	AMERICAN WATER CAPITAL C, MW		11/14/2016	MIZUHO SECURITIES USA INC		3,992,720	4,000,000	0
03073E-AM-7	AMERISOURCEBERGEN CORP, MW@20		05/09/2016	CREDIT SUISSE		3,080,400	3,000,000	19,229
03076C-AG-1	AMERIPRISE FINANCIAL INC, MW@20		04/18/2016	VARIOUS		10,878,140	10,437,000	74,610
031162-CJ-7	AMGEN INC, MW@20		10/12/2016	JEFFERIES & CO., INC.		2,931,930	3,000,000	12,567
031652-BG-4	AMKOR TECHNOLOGIES.MW@50 CALLABLE		11/29/2016	VARIOUS		2,203,230	2,160,000	36,654
03690A-AA-4	ANTERO MIDSTREAM PART/FI, MW@50		10/28/2016	VARIOUS		1,778,636	1,759,000	3,365
037833-BW-9	APPLE INC, MW@30		08/19/2016	CANTOR FITZGERALD, LP		1,477,798	1,290,000	161
037833-BY-5	APPLE INC, MW@25		02/16/2016	DEUTSCHE BANC		2,993,400	3,000,000	0
03838W-AA-9	AQUARION CO, MW@25		10/31/2016	JP MORGAN CHASE		5,220,260	5,000,000	38,000
045427-AD-3	CWL 2006-8 2A4		07/26/2016	VARIOUS		3,468,649	4,729,756	1,525
053773-BA-4	AVIS BUDGET CAR/FINANCE, MW@50		12/16/2016	VARIOUS		2,291,410	2,421,000	43,026
05523G-AA-9	BAMLL 2016-ISQ A		07/27/2016	MERRILL LYNCH PIERCE FENNER & SMITH		1,029,918	1,000,000	1,266
05525M-AA-4	BAMLL 2014-520M A		08/18/2016	DEUTSCHE BANK SECURITIES INC.		778,570	665,000	959
05526Q-AU-0	BAMLL 2015-200P XB		04/07/2016	WELLS FARGO SECURITIES, LLC		331,914	0	938
05526W-AA-1	BAMLL 2015-HAUL A1		08/11/2016	MERRILL LYNCH PIERCE FENNER & SMITH		963,385	912,789	1,300
05526W-AC-7	BAMLL 2015-HAUL A2		09/26/2016	RAYMOND JAMES AND ASSOCIATES		1,218,938	1,100,000	3,448
05526W-AE-3	BAMLL 2015-HAUL XA		10/24/2016	MORGAN STANLEY & CO. LLC.		698,170	0	10,127
055359-AC-7	BCRR 2009-1 2A1		03/29/2016	CITIGROUP GLOBAL MARKETS, INC.		1,395,077	1,381,104	4,495
05547H-AC-5	BBCMS 2015-SRCH A2		09/22/2016	VARIOUS		1,818,742	1,600,000	1,469
05606Y-AA-0	BXHTL 2015-JWRZ A		06/14/2016	JEFFERIES LLC		993,750	1,000,000	93
05947U-MJ-4	BACM 2003-2 H		09/19/2016	MERRILL LYNCH PIERCE FENNER & SMITH		59,375	57,646	200
05950P-AU-7	BAFC 2006-H 6A1		09/08/2016	CITIGROUP GLOBAL MARKETS, INC.		1,861,057	2,215,543	951
059512-AE-3	BANC OF AMERICA COMMERCIAL MORTGAGE		03/23/2016	MERRILL LYNCH PIERCE FENNER & SMITH		1,886,161	1,838,121	4,582
05955T-AA-8	BALL 2009-UB2 A4AA		04/21/2016	GOLDMAN SACHS & CO		1,479,781	1,462,415	5,892
06051G-GA-1	BANK OF AMERICA CORP, MW@25		10/18/2016	BANK OF AMERICA - MERRIL LYNCH		2,000,000	2,000,000	0
06051G-GC-7	BANK OF AMERICA CORP		11/21/2016	BANK OF AMERICA - MERRIL LYNCH		3,000,000	3,000,000	0
06406F-AA-1	BANK OF NY MELLON CORP, MW		02/16/2016	JP MORGAN CHASE		999,010	1,000,000	0
06406G-AA-9	BANK OF NY MELLON CORP		10/24/2016	MORGAN STANLEY & COMPANY		998,900	1,000,000	0
066053-AC-3	BAMH 1998-1 B1		03/11/2016	MERRILL LYNCH PIERCE FENNER & SMITH		1,021,808	990,544	1,289
071813-BQ-1	BAXTER INTERNATIONAL INC, MW@20		12/22/2016	VARIOUS		3,324,116	3,636,000	33,132
07383F-WP-9	BSCMS 2003-PWR2 J		10/25/2016	MORGAN STANLEY & CO. LLC.		1,076,367	1,000,000	3,975
07383F-Y4-4	BSCMS 2004-PWR6 E		09/19/2016	MERRILL LYNCH PIERCE FENNER & SMITH		41,600	40,000	126
09062X-AE-3	BIOGEN INC, MW@25		12/21/2016	AMHERST PIERPONT SECURITIES LLC		4,237,763	4,148,000	42,603
092113-AM-1	BLACK HILLS CORP, MW@25		12/07/2016	KEYBANC CAPITAL MARKETS/MCD INVESTMENTS		1,827,573	1,890,000	18,687
093645-AG-4	BLOCK COMMUNICATIONS INC, MW T+50BPS		10/06/2016	VARIOUS		1,755,210	1,721,000	38,834
09739D-AC-4	BOISE CASCADE COMPANY, MW@50		08/18/2016	VARIOUS		2,261,550	2,245,000	0
109641-AG-5	BRINKER INTERNATIONAL IN, MW@35		11/14/2016	BARCLAYS CAPITAL INC FIXED		2,185,000	2,300,000	495
11042A-AA-2	BRITISH AIR 13-1 A PTT, MW@50		11/17/2016	GOLDMAN SACHS & COMPANY		4,058,646	3,828,911	30,498
11133T-AC-7	BROADRIDGE FINANCIAL SOL, MW@30		06/21/2016	JP MORGAN CHASE		1,991,780	2,000,000	0
12467A-AD-0	C&S GROUP ENTERPRISES LL,MW@50		10/11/2016	JEFFERIES & CO., INC.		2,056,600	2,080,000	27,639
1248EP-BM-4	CCO HLDGS LLC/CAP CORP		05/27/2016	CREDIT SUISSE		1,921,875	1,875,000	32,044
12532A-BD-0	CFCRE 2016-C6 XA		11/03/2016	CANTOR FITZGERALD & CO INC		491,954	0	3,995
12532B-AB-3	CFCRE 2016-C7 ASB		12/09/2016	CANTOR FITZGERALD & CO INC		2,059,994	2,000,000	4,048
12548V-AF-2	CIFC FUNDING LTD		03/30/2016	VARIOUS		2,289,100	2,300,000	4,961
12572Q-AG-0	CME GROUP INC, MW@15		05/09/2016	KEYBANC CAPITAL MARKETS/MCD INVESTMENTS		3,084,390	3,000,000	14,250
12591Q-AS-1	COMM 2014-UBS4 XA		10/25/2016	MORGAN STANLEY & CO. LLC.		494,497	0	8,269
12592G-BF-9	COMM 2014-CR19 AM		10/06/2016	DEUTSCHE BANK AG		1,079,766	1,000,000	1,247
12592P-BH-5	COMM 2014-UBS6 AM		09/20/2016	JEFFERIES LLC		1,081,563	1,000,000	2,474
12592X-BB-1	COMM MORTGAGE TRUST		02/25/2016	GOLDMAN SACHS & CO		308,273	300,000	0
12593A-AZ-8	COMM 2015-CR23 A3		07/27/2016	DEUTSCHE BANK SECURITIES INC.		533,750	500,000	0
12593F-BC-7	COMM 2015-LC21 A3		07/28/2016	CREDIT SUISSE SECURITIES (USA) LLC		1,084,023	1,000,000	96
12593G-AC-6	COMM 2015-PC1 ASB		06/27/2016	CREDIT SUISSE SECURITIES (USA) LLC		1,292,859	1,200,000	3,488
12593V-AA-7	CSMC 2015-GLPA A		07/25/2016	WELLS FARGO SECURITIES, LLC		2,223,125	2,000,000	5,822
12594M-BD-9	COMM MORTGAGE TRUST		10/12/2016	DEUTSCHE BANK SECURITIES INC.		492,602	0	4,154
12594P-AU-5	CSMC 2016-NXSR A3		12/14/2016	CREDIT SUISSE SECURITIES (USA) LLC		2,019,998	2,000,000	4,085
12594P-AW-1	CSMC 2016-NXSR ASB		12/14/2016	CREDIT SUISSE SECURITIES (USA) LLC		1,029,996	1,000,000	2,080
12621R-AB-0	COMM 2010-RR1 GEB		08/19/2016	DEUTSCHE BANK SECURITIES INC.		322,000	320,000	1,133
12625C-AL-7	COMM 2013-WWP C		08/22/2016	JEFFERIES LLC		1,038,125	1,000,000	2,363
126281-AY-0	CSAIL 2015-C1 A3		08/11/2016	CREDIT SUISSE SECURITIES (USA) LLC		2,134,336	2,000,000	1,978
12634N-AX-6	CSAIL 2015-C2 AS		04/01/2016	MORGAN STANLEY & CO. LLC.		1,058,281	1,000,000	535
12635F-AS-3	CSAIL 2015-C3 A3		08/25/2016	CREDIT SUISSE SECURITIES (USA) LLC		643,500	600,000	1,666
12636L-AX-8	CSAIL COMMERCIAL MORTGAGE TRUST		08/11/2016	VARIOUS		3,000,752	2,900,000	2,859

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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
12636M-AF-5	CSAIL 2016-C6 ASB		05/17/2016	CREDIT SUISSE SECURITIES (USA) LLC		1,029,996	1,000,000	2,055
12637U-AX-7	CSAIL 2016-C7 ASB		11/10/2016	CREDIT SUISSE SECURITIES (USA) LLC		2,574,993	2,500,000	4,833
12643J-AW-6	CSMC 2010-RR1 2B		03/23/2016	CREDIT SUISSE SECURITIES (USA) LLC		755,156	745,000	3,300
126458-AB-4	CTR PARTNERSHIP/CARETRST,MW@50		03/16/2016	WELLS FARGO BANKS		618,763	625,000	10,314
126670-JD-1	CWL 2005-IM3 A3		07/22/2016	MERRILL LYNCH PIERCE FENNER & SMITH		2,008,360	2,464,245	135
12667H-AD-3	CWL 2006-20 2A3		07/20/2016	GOLDMAN SACHS & CO		906,424	1,005,566	0
12668B-EG-4	CWALT 2005-85CB 2A2		10/11/2016	NOMURA SECURITIES INTERNATIONAL INC.		499,753	534,496	1,062
131347-CC-8	CALPINE CORP, MW@50		12/12/2016	DEUTSCHE BANC		1,791,375	1,700,000	41,615
131347-CJ-3	CALPINE CORP		12/08/2016	VARIOUS		1,137,825	1,170,000	23,479
151020-AS-3	CELGENE CORP, MW@30		01/14/2016	CREDIT SUISSE		5,026,100	5,000,000	85,035
15135B-AJ-0	CENTENE CORP, MW@50		10/26/2016	BARCLAYS CAPITAL INC FIXED		4,561,840	4,540,000	0
161175-AY-0	CHARTER COMM OPT LLC, MW@40		01/22/2016	CREDIT SUISSE		2,002,400	2,000,000	1,091
161571-FQ-2	CHASE ISSUANCE TRUST		02/10/2016	CREDIT SUISSE SECURITIES (USA) LLC		1,000,625	1,000,000	60
16165Y-AB-8	CFLX 2007-M1 1A2		06/14/2016	AMHERST PIERPONT SECURITIES LLC		986,840	1,277,463	552
16412X-AA-3	CHENIERE CORP CHRISTI HD, MW@50		06/01/2016	VARIOUS		2,140,150	2,107,000	3,500
16876A-AB-0	CHILDRENS HOSPITAL MEDI, MW@20		11/14/2016	VARIOUS		9,791,448	9,925,000	3,624
17290T-AA-7	CGCMT 2015-SHP2 A		07/14/2016	MERRILL LYNCH PIERCE FENNER & SMITH		600,375	600,000	117
17290X-AU-4	CGCMT 2016-GC37 AAB		04/13/2016	CITIGROUP GLOBAL MARKETS, INC.		1,029,957	1,000,000	2,151
17291C-BS-3	CGCMT 2016-C2 AAB		08/11/2016	CITIGROUP GLOBAL MARKETS, INC.		1,846,778	1,793,000	3,914
17291E-AX-9	CGCMT 2016-P6 AAB		12/06/2016	CITIGROUP GLOBAL MARKETS, INC.		2,059,957	2,000,000	2,732
172967-KG-5	CITIGROUP INC		01/05/2016	CITIGROUP GLOBAL MARKETS		4,993,350	5,000,000	0
17305E-DY-8	CCCIT 2007-A8 A8		02/09/2016	MERRILL LYNCH PIERCE FENNER & SMITH		1,071,602	1,000,000	22,286
17305E-FR-1	CCCIT 2014-A5 A5		06/15/2016	CITIGROUP GLOBAL MARKETS, INC.		1,053,125	1,000,000	968
17311Q-AA-8	CGCMT 2007-C6 A4FL		03/23/2016	CREDIT SUISSE SECURITIES (USA) LLC		982,500	1,000,000	364
17311Q-BK-5	CGCMT 2007-C6 A4		03/08/2016	VARIOUS		2,263,539	2,190,000	3,314
17311Q-BL-3	CITIGROUP COMMERCIAL MORTGAGE TRUST		02/11/2016	GOLDMAN SACHS & CO		845,491	816,438	2,073
17324T-AD-1	CITIGROUP COMMERCIAL MORTGAGE TRUST		02/03/2016	CITIGROUP GLOBAL MARKETS, INC.		1,009,967	1,000,000	1,488
17324T-AF-6	CITIGROUP COMMERCIAL MORTGAGE TRUST		02/03/2016	CITIGROUP GLOBAL MARKETS, INC.		1,029,987	1,000,000	1,497
17325C-AG-0	CGCMT 2016-SMPL D		09/23/2016	CITIGROUP GLOBAL MARKETS, INC.		999,983	1,000,000	1,173
17325G-AK-2	CGCMT 2016-C3 XB		11/04/2016	CITIGROUP GLOBAL MARKETS, INC.		649,430	0	3,362
184496-AL-1	CLEAN HARBORS INC, MW@50		04/28/2016	VARIOUS		3,130,141	3,094,000	57,110
185508-B*-8	CLECO POWER LLC		12/20/2016	VARIOUS BROKERS		3,000,000	3,000,000	0
19240C-AA-1	COGENT COMMUNICATIONS GR, MW@25		11/28/2016	VARIOUS		1,513,601	1,480,000	8,667
19626M-AC-9	CSH 2016-1A B		05/24/2016	J.P. MORGAN SECURITIES LLC		1,000,000	1,000,000	0
198280-AF-6	COLUMBIA PIPELINE GROUP, MW@35		01/04/2016	SUN TRUST		2,783,190	3,000,000	13,500
20030N-BS-9	COMCAST CORP, MW@25		02/16/2016	WELLS FARGO BANK		2,994,360	3,000,000	0
20030N-BT-7	COMCAST CORP, MW@15		10/11/2016	JEFFERIES & CO., INC.		1,936,000	2,000,000	15,111
200474-BH-6	COMM MORTGAGE TRUST		02/12/2016	MORGAN STANLEY & CO. LLC.		375,212	425,000	856
20047B-AE-8	COMM 2004-LB2A H		09/19/2016	MERRILL LYNCH PIERCE FENNER & SMITH		73,850	70,000	256
210518-CU-8	CONSUMERS ENERGY CO, MW@15		01/26/2016	VARIOUS BROKERS		992,020	1,000,000	8,119
21870K-AA-6	CORE 2015-WEST A		10/27/2016	MERRILL LYNCH PIERCE FENNER & SMITH		1,196,000	1,150,000	0
21870K-AJ-7	CORE 2015-WEST C		09/23/2016	VARIOUS		514,820	500,000	1,339
21870L-AJ-5	CORE INDUSTRIAL TRUST		03/16/2016	J.P. MORGAN SECURITIES LLC		988,438	1,000,000	1,975
22546N-AD-6	CSMC 2008-C1 A3		05/05/2016	CREDIT SUISSE SECURITIES (USA) LLC		1,044,297	1,000,000	1,516
225470-XB-4	CSMC 2006-OMA B1		05/05/2016	CREDIT SUISSE SECURITIES (USA) LLC		1,094,414	1,000,000	1,367
23243A-AD-8	CWALT 2006-OA12 A2		06/30/2016	MERRILL LYNCH PIERCE FENNER & SMITH		998,365	1,594,195	466
23305W-AH-6	DBRR 2011-C32 A3B		04/06/2016	CITIGROUP GLOBAL MARKETS, INC.		1,024,844	1,000,000	1,584
23305X-AE-1	DBUBS 2011-LC2A XA		08/22/2016	MERRILL LYNCH PIERCE FENNER & SMITH		104,607	0	2,313
23305X-AS-0	DBUBS 2011-LC2A A1FL		03/23/2016	CREDIT SUISSE SECURITIES (USA) LLC		509,184	516,610	462
23307C-AA-3	DBWF 2016-85T A		12/09/2016	DEUTSCHE BANK SECURITIES INC.		2,059,986	2,000,000	4,212
24702R-AM-3	DELL INC, MW@30		12/21/2016	JANNEY MONTGOMERY SCOTT		1,379,323	1,636,000	25,740
247358-AA-2	DELTA AIR LINES 2012-1A, MW@50		12/22/2016	VARIOUS		7,676,349	7,241,431	33,697
247361-ZH-4	DELTA AIR LINES 2010-2A, MW@50		12/01/2016	VARIOUS		3,495,902	3,326,705	28,903
24736W-AA-8	DELTA AIR LINES 2011-1, MW@50		11/03/2016	GOLDMAN SACHS & COMPANY		612,321	572,263	1,938
24736Y-AA-4	DELTA AIR LINES 2015-1A, MW@25		02/10/2016	STIFEL NICOLAUS		3,239,183	3,215,070	5,537
25150W-AA-2	DEUTSCHE ALT - A SECURITIES INC MORTGAGE		02/16/2016	MORGAN STANLEY & CO. LLC.		1,002,898	1,279,614	503
25272K-AW-3	DIAMOND 1 FIN/DIAMOND 2, MW@50		11/14/2016	VARIOUS		6,270,899	6,065,000	57,396
253651-AC-7	DIEBOLD INC, MW@50		11/14/2016	JP MORGAN CHASE		3,555,838	3,500,000	17,312
25468P-DB-9	WALT DISNEY COMPANY/THE, MW@15		01/26/2016	BAIRD, RW		2,030,120	2,000,000	13,292
25470X-AY-1	DISH DBS CORP, MW@50		10/07/2016	VARIOUS		4,887,290	4,629,000	64,634
25787G-AA-8	DONNELLEY FINANCIAL SOL		10/27/2016	JP MORGAN CHASE		1,315,800	1,299,000	2,984
26817R-AN-8	DYNEGY INC, MW@50		11/14/2016	VARIOUS		2,890,000	3,250,000	69,038
26875P-AP-6	EOG RESOURCES, INC, MW@30		01/11/2016	JP MORGAN CHASE		998,540	1,000,000	0
268787-AE-8	EP ENER/EVEREST ACQ FIN, MW@50		11/21/2016	VARIOUS		1,345,088	1,330,000	0
26907Y-AA-2	ESH HOSPITALITY INC,MW@50		10/07/2016	GOLDMAN SACHS & COMPANY		2,183,125	2,185,000	48,777

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278642-AP-8	EBAY INC, MW@25		03/02/2016	WELLS FARGO BANK		998,970	1,000,000	0
29078E-AA-3	EMBARQ CORP, MW@40		08/26/2016	UBS PAINE WEBBER		4,436,025	4,245,000	84,106
291011-BG-8	EMERSON ELECTRIC CO, MW@15		02/09/2016	MORGAN STANLEY & COMPANY		3,076,320	3,000,000	18,638
29250R-AW-6	ENBRIDGE ENERGY PARTNERS, MW@50		03/10/2016	JP MORGAN CHASE		1,915,300	2,000,000	51,896
29273R-AQ-2	ENERGY TRANSFER PARTNERS, MW@50		02/11/2016	BANK OF AMERICA - MERRIL LYNCH		1,680,000	2,000,000	4,622
29273V-AD-2	ENERGY TRANSFER EQUITY, MW@50		11/14/2016	GOLDMAN SACHS & COMPANY		1,736,875	1,750,000	34,842
29275Y-AB-8	ENERSYS, MW@50		10/14/2016	JANNEY MONTGOMERY SCOTT		684,119	665,000	15,609
29364D-AU-4	ENTERGY ARK INC, MW@20		01/05/2016	GOLDMAN SACHS & COMPANY		996,710	1,000,000	0
29364P-AP-8	ENTERGY NEW ORLEANS INC, MW@35		05/18/2016	JP MORGAN CHASE		3,000,000	3,000,000	0
29429E-AE-1	CGCMT 2016-P4 AAB		07/14/2016	CITIGROUP GLOBAL MARKETS, INC.		1,029,957	1,000,000	2,161
29736R-AG-5	ESTEE LAUDER CO INC, MW@25		10/11/2016	JEFFERIES & CO., INC.		1,372,020	1,212,000	17,528
30219G-AF-5	EXPRESS SCRIPTS HOLDING, MW@40		04/12/2016	CREDIT SUISSE		3,457,212	3,300,000	21,450
30219G-AM-0	EXPRESS SCRIPTS HOLDING, MW@45		03/01/2016	VARIOUS		6,985,790	7,000,000	2,250
30219G-AQ-1	EXPRESS SCRIPTS HOLDING, MW@25		06/29/2016	BANK OF AMERICA		1,998,220	2,000,000	0
31428X-AX-4	FEDEX CORP, MW@15		02/24/2016	VARIOUS		5,888,157	5,690,000	30,581
31677Q-BG-3	FIFTH THIRD BANK, MW@		06/09/2016	DEUTSCHE BANK SECURITIES INC.		999,250	1,000,000	0
33972P-AA-7	FLNG LIQUEFACTION 2 LLC		07/12/2016	GOLDMAN SACHS & COMPANY		3,000,000	3,000,000	0
34528Q-EN-0	FORDF 2016-1 A1		02/09/2016	BARCLAYS CAPITAL INC.		999,724	1,000,000	0
34530U-AA-9	FORDR 2016-1 A		02/23/2016	MERRILL LYNCH PIERCE FENNER & SMITH		999,729	1,000,000	0
34532E-AD-7	FORDO 2016-B A3		04/19/2016	BARCLAYS CAPITAL INC.		499,953	500,000	0
345397-XU-2	FORD MOTOR CREDIT CO LLC		01/05/2016	VARIOUS BROKERS		3,000,000	3,000,000	0
345397-XW-8	FORD MOTOR CREDIT CO LLC		12/01/2016	VARIOUS		6,513,230	6,500,000	21,684
34706Q-AA-6	FCRE 2016-1A A1		08/18/2016	NATIXIS SECURITIES AMERICA		1,000,000	1,000,000	0
34960L-AA-8	FORTRESS CREDIT INVESTMENTS LTD		01/28/2016	HILLTOP SECURITIES INC		660,687	667,360	485
34984V-AB-6	FORUM ENERGY TECHNOLOGIE, MW@50		06/23/2016	JP MORGAN CHASE		1,466,378	1,581,000	23,880
354613-AK-7	FRANKLIN RESOURCES INC, MW@15		02/02/2016	STIFEL NICOLAUS		4,844,200	5,000,000	49,479
35906A-AZ-1	FRONTIER COMMUNICATIONS		09/22/2016	VARIOUS		6,276,403	6,020,000	62,674
36159R-AG-8	GEO GROUP INC/THE, MW@50		05/26/2016	WELLS FARGO BANKS		588,000	600,000	5,125
36159X-AF-7	GECMC 2007-C1 A1A		06/06/2016	GOLDMAN SACHS & CO		872,008	853,504	1,040
361841-AH-2	GLP CAPITAL LP / FIN II, MW@50		12/20/2016	VARIOUS		4,516,731	4,330,000	43,638
36192H-AA-2	GSMS 2012-ALOH A		04/18/2016	MERRILL LYNCH PIERCE FENNER & SMITH		1,071,250	1,000,000	1,973
3622MH-AB-2	GSAMP 2007-FM2 A2A		11/14/2016	CREDIT SUISSE SECURITIES (USA) LLC		1,108,414	1,855,086	704
362341-XG-9	GSR 2005-AR7 6A1		10/11/2016	NOMURA SECURITIES INTERNATIONAL INC.		1,035,520	1,051,290	1,202
36245D-AD-2	GSAMP 2006-FM2 A2C		11/14/2016	CREDIT SUISSE SECURITIES (USA) LLC		586,826	1,289,726	564
36246L-AE-1	GS MORTGAGE SECURITIES TRUST AGNCY		01/28/2016	GOLDMAN SACHS & CO		1,815,455	1,760,108	283
36248P-AL-4	GS MORTGAGE SECURITIES TRUST		02/10/2016	MERRILL LYNCH PIERCE FENNER & SMITH		1,174,852	1,225,000	1,934
36250G-AN-5	GSMS 2015-GC30 A3		11/08/2016	CITIGROUP GLOBAL MARKETS, INC.		2,068,438	2,000,000	2,253
36250G-AQ-8	GSMS 2015-GC30 AAB		05/06/2016	VARIOUS		620,031	600,000	1,144
36251G-AL-8	GS MORTGAGE SECURITIES TRUST		03/08/2016	GOLDMAN SACHS & CO		957,334	1,000,000	1,984
36251P-AC-8	GSMS 2016-GS3 A3		09/22/2016	GOLDMAN SACHS & CO		1,009,927	1,000,000	2,088
36251P-AD-6	GSMS 2016-GS3 A4		11/09/2016	GOLDMAN SACHS & CO		1,990,469	2,000,000	2,217
36251P-AZ-7	GSMS 2016-GS3 WMA		09/22/2016	GOLDMAN SACHS & CO		1,039,065	1,000,000	2,901
36251X-BB-2	GSMS 2016-GS4 AMAA		11/28/2016	GOLDMAN SACHS & CO		1,012,578	1,000,000	0
36253T-AK-0	GSMS 2014-GSFL C		06/21/2016	GOLDMAN SACHS & CO		972,500	1,000,000	673
375558-BF-9	GILEAD SCIENCES INC, MW@25		01/14/2016	SUN TRUST		3,040,020	3,000,000	38,325
377316-AM-6	GLATFELTER (PH) CO,MW@50 CALLABLE		11/17/2016	VARIOUS		693,600	680,000	2,777
38021F-AA-9	GOAL 2015-1 A		04/04/2016	DEUTSCHE BANK SECURITIES INC.		988,964	1,049,299	410
38143U-8H-7	GOLDMAN SACHS GROUP INC		02/22/2016	GOLDMAN SACHS & COMPANY		1,995,380	2,000,000	0
38145G-AH-3	GOLDMAN SACHS GROUP INC, MW@20		11/10/2016	GOLDMAN SACHS & COMPANY		2,992,230	3,000,000	0
38406H-AA-0	GRCE 2014-GRCE A		04/18/2016	MERRILL LYNCH PIERCE FENNER & SMITH		1,058,359	1,000,000	1,872
38406H-AE-2	GRCE 2014-GRCE B		06/09/2016	WELLS FARGO SECURITIES, LLC		1,049,688	1,000,000	1,271
398545-AA-1	GRINDING MED/MC GRINDING, MW@50		12/02/2016	MORGAN STANLEY & COMPANY		124,000	124,000	0
402740-AD-6	GULFSTREAM NATURAL GAS, MW@40		01/05/2016	STIFEL NICOLAUS		2,754,971	2,900,000	38,538
404119-BT-5	HCA INC, MW@50		03/11/2016	VARIOUS		3,898,438	3,828,000	365
412690-AD-1	HARLAND CLARKE HOLDINGS		12/21/2016	CREDIT SUISSE		562,600	580,000	12,849
412822-AD-0	HARLEY-DAVIDSON INC, MW@20		04/18/2016	MORGAN STANLEY & COMPANY		1,963,546	1,863,000	15,033
41283L-AK-1	HARLEY-DAVIDSON FINL SER, MW@20		01/05/2016	JP MORGAN CHASE		1,997,760	2,000,000	0
419838-AA-5	HAWAIIAN AIRLINES 13-1A, MW@35		11/09/2016	VARIOUS		2,674,766	2,619,174	30,832
428040-CS-6	HERTZ CORP, MW@50		11/29/2016	VARIOUS		2,542,936	2,565,000	2,802
43283Q-AA-8	HILTON GRAND VACA LLC/IN, MW@50		12/01/2016	VARIOUS		3,318,393	3,278,000	607
43300L-AA-8	HILT 2016-HHV A		11/22/2016	J.P. MORGAN SECURITIES LLC		2,059,996	2,000,000	5,579
43300L-AJ-9	HILT 2016-HHV C		11/22/2016	J.P. MORGAN SECURITIES LLC		984,547	1,000,000	3,145
435765-AG-7	HOLLY ENERGY PARTNERS LP, MW@50		11/16/2016	VARIOUS		3,055,613	2,990,000	8,223
436106-AA-6	HOLLYFRONTIER CORP		04/14/2016	MITSUBISHI		2,030,540	2,000,000	8,813
437076-BM-3	HOME DEPOT INC, MW@20		02/03/2016	JP MORGAN CHASE BANK, N.A.		2,980,680	3,000,000	0

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438516-BL-9	HONEYWELL INTERNATIONAL, MW@15		10/24/2016	JP MORGAN CHASE		6,974,800	7,000,000	0
443510-AG-7	HUBBELL INC, MW@30		03/04/2016	BREAN CAPITAL, LLC		1,988,400	2,000,000	1,489
44422P-BW-1	HUDSONS BAY SIMON JV TRUST		01/26/2016	JP MORGAN CHASE		1,010,820	1,000,000	3,815
44422P-BY-7	HBCT 2015-HB10 C10		07/06/2016	J.P. MORGAN SECURITIES LLC		302,250	300,000	454
444454-AC-6	HUGHES SATELLITE SYSTEMS, MW@50		07/20/2016	DEUTSCHE BANC		4,000,000	4,000,000	0
448578-AA-2	HYATT 2015-HYT A		03/23/2016	J.P. MORGAN SECURITIES LLC		991,563	1,000,000	656
448579-AF-9	HYATT HOTELS CORP, MW@50		02/29/2016	JP MORGAN CHASE		2,997,600	3,000,000	0
44891A-AH-0	HYUNDAI CAPITAL AMERICA, MW@20		12/14/2016	BNP PARIBUS		2,936,490	3,000,000	817
452308-AX-7	ILLINOIS TOOL WORKS INC, MW@15		10/31/2016	JP MORGAN CHASE		2,990,550	3,000,000	0
456610-AA-2	INDYMAC INDX MORTGAGE LOAN TRUST		03/16/2016	CREDIT SUISSE SECURITIES (USA) LLC		990,569	1,260,868	487
45670L-AA-5	IMSC 2007-HOA1 A11		03/23/2016	CREDIT SUISSE SECURITIES (USA) LLC		707,517	1,081,727	74
458140-AN-0	INTEL CORP, MW@20		08/19/2016	BAIRD, RW		3,913,270	3,538,000	20,902
45866F-AD-6	INTERCONTINENTALEXCHANGE, MW@25		11/04/2016	VARIOUS		8,778,803	8,210,000	132,519
46113V-AD-0	INTERVAL ACQUISITION COR, MW@50		07/12/2016	VARIOUS		2,140,125	2,100,000	41,391
465685-AK-1	ITC HOLDINGS CORP, MW@30		06/29/2016	JP MORGAN CHASE BANK, N.A.		1,997,300	2,000,000	0
465962-AB-4	JPMCC 2016-FLRR BFL		09/22/2016	J.P. MORGAN SECURITIES LLC		985,313	1,000,000	0
46625H-RX-0	JPMORGAN CHASE & CO		11/10/2016	JP MORGAN CHASE		998,270	1,000,000	0
46625M-3Z-0	JPMCC 2004-C2 G		12/14/2016	MERRILL LYNCH PIERCE FENNER & SMITH		1,007,813	1,000,000	2,787
46630D-AD-4	JPMCC 2007-C1 A4		03/23/2016	CREDIT SUISSE SECURITIES (USA) LLC		477,195	461,529	2,052
46632H-AD-3	JPMCC 2007-LD12 A4		03/31/2016	MERRILL LYNCH PIERCE FENNER & SMITH		1,794,213	1,738,000	1,136
46634S-AE-5	JPMCC 2012-C6 XA		03/17/2016	MORGAN STANLEY & CO. LLC.		317,303	0	4,850
46638U-AE-6	JPMCC 2012-C8 XA		03/17/2016	MORGAN STANLEY & CO. LLC.		359,197	0	5,357
46639E-AH-4	JPMCC 2012-LC9 XB		08/25/2016	CREDIT SUISSE SECURITIES (USA) LLC		38,906	0	708
46641P-AG-7	JPMCC 2014-FL4 B		11/03/2016	GOLDMAN SACHS & CO		2,598,345	2,598,345	3,958
46642N-BF-2	JPMBB 2014-C22 XA		07/29/2016	JP MORGAN CHASE BANK, N.A.		200,796	0	219
46645F-AJ-9	JPMCC 2015-UES C		09/09/2016	J.P. MORGAN SECURITIES LLC		2,003,506	1,930,000	2,608
46645L-AZ-0	JPMBB COMMERCIAL MORTGAGE SECURITIES		02/23/2016	J.P. MORGAN SECURITIES LLC		2,059,994	2,000,000	2,579
46645N-AA-1	JP MORGAN CHASE COMMERCIAL MORTGAGE		02/04/2016	J.P. MORGAN SECURITIES LLC		998,750	1,000,000	1,810
46645U-AU-1	JPMCC 2016-JP4 ASB		12/05/2016	J.P. MORGAN SECURITIES LLC		2,059,992	2,000,000	4,053
46646G-AA-5	JPMCC 2016-NINE A		09/12/2016	J.P. MORGAN SECURITIES LLC		2,041,016	2,000,000	3,964
46646J-AF-8	JPMCC 2016-WIKI D		10/13/2016	J.P. MORGAN SECURITIES LLC		2,029,236	2,000,000	5,984
46646R-AL-7	JPMDB 2016-C4 XA		11/02/2016	J.P. MORGAN SECURITIES LLC		494,240	0	3,817
46849L-SN-2	JACKSON NATL LIFE GLOBAL		11/07/2016	VARIOUS		5,865,130	5,730,000	61,252
478111-AC-1	JOHNS HOPKINS HEALTH SYS, MW@20		11/09/2016	VARIOUS		9,045,400	9,000,000	1,066
478160-AV-6	JOHNSON & JOHNSON, MW@10		02/05/2016	PIPER JAFFRAY, INC.		3,371,551	3,014,000	59,903
48250N-AA-3	KFC HLD/PIZZA HUT/TACO, MW@50		07/11/2016	VARIOUS		2,061,883	2,036,000	1,167
483007-AH-3	KAISER ALUMINUM CORP, MW@50		06/10/2016	JP MORGAN CHASE		2,556,025	2,502,000	4,443
485170-BA-1	KANSAS CITY SOUTHERN, MW@25		05/11/2016	VARIOUS		1,995,200	2,000,000	0
485260-BM-4	KANSAS GAS & ELECTRIC CO, MW@15		10/18/2016	JP MORGAN SECURITIES PLC		2,295,479	2,060,000	23,621
487836-BS-6	KELLOGG CO, MW@20		11/07/2016	BANK OF AMERICA - MERRIL LYNCH		4,995,500	5,000,000	0
49327M-2Q-6	KEY BANK NA		11/17/2016	KEYBANC CAPITAL MARKETS/MCD INVESTMENTS		997,710	1,000,000	0
50077L-AK-2	KRAFT HEINZ, MW@25		01/21/2016	CANTOR FITZGERALD, LP		3,053,040	3,000,000	3,621
50177A-AF-6	LB COMMERCIAL CONDUIT MORTGAGE TRUST		06/16/2016	VARIOUS		1,088,173	1,044,822	1,319
50183Y-AG-4	LCM LTD PARTNERSHIP		02/23/2016	MORGAN STANLEY & CO. LLC.		990,200	1,000,000	1,986
501889-AB-5	LKQ CORP,MW		02/11/2016	WELLS FARGO BANKS		902,400	960,000	11,653
502413-BE-6	L-3 COMMUNICATIONS CORP, MW@25		11/29/2016	BANK OF AMERICA - MERRIL LYNCH		994,890	1,000,000	0
514665-AA-6	LAND O'LAKES CAP TRST 1,M/W 144A		08/24/2016	BAIRD, RW		401,500	365,000	12,388
516806-AB-2	LAREDO PETROLEUM INC, MW@50		03/09/2016	GOLDMAN SACHS & COMPANY		896,390	1,124,000	30,625
52108H-R2-2	LBUBS 2004-C7 L		07/19/2016	MERRILL LYNCH PIERCE FENNER & SMITH		903,296	884,500	1,227
52109P-AG-0	LBUBS 2007-C6 AM		10/20/2016	MERRILL LYNCH PIERCE FENNER & SMITH		1,027,500	1,000,000	2,378
532716-AU-1	LIMITED BRANDS INC, M/W SR NOTE		11/16/2016	VARIOUS		4,780,000	4,500,000	65,938
55354G-AD-2	MSCI INC, MW@50		08/10/2016	JP MORGAN CHASE		2,671,563	2,651,000	1,705
553697-AC-7	MSJP 2015-HAUL XA		10/24/2016	MORGAN STANLEY & CO. LLC.		499,426	0	3,780
55660C-AA-6	MADISON AVENUE TRUST		02/17/2016	GOLDMAN SACHS & CO		1,055,938	1,000,000	2,242
57772K-AB-7	MAXIM INTEGRATED PRODUCT, M/W SR UNSEC		04/20/2016	BAIRD, RW		2,922,793	2,876,000	10,785
589929-PX-0	MERRILL LYNCH MORTGAGE INVESTORS TRUST		02/19/2016	BEDROK SECURITIES LLC		1,050,000	1,000,000	4,313
594918-BS-2	MICROSOFT CORP, MW@20		08/02/2016	VARIOUS		4,973,530	5,000,000	0
59560W-AE-7	MDST 2010-1 B		09/14/2016	J.P. MORGAN SECURITIES LLC		2,146,194	1,920,531	6,722
60467M-AB-7	MIRANT MID ATLANTIC TRUST, PASS THRU CER		01/29/2016	CAPITALIZED INTEREST		4,353	4,353	0
61690F-AK-9	MORGAN STANLEY BAML TRUST		02/24/2016	MORGAN STANLEY & CO. LLC.		407,984	400,000	946
61691E-AY-1	MSC 2016-UB12 ASB		11/22/2016	MORGAN STANLEY & CO. LLC.		2,059,925	2,000,000	1,145
61691G-AQ-3	MSBAM 2016-C32 ASB		12/06/2016	MERRILL LYNCH PIERCE FENNER & SMITH		2,059,878	2,000,000	3,904
61744C-XM-3	MSAC 2006-WMC1 A2C		11/22/2016	CREDIT SUISSE SECURITIES (USA) LLC		2,443,276	2,671,159	201
61746B-DZ-6	MORGAN STANLEY, MW@30		01/22/2016	MORGAN STANLEY & COMPANY		2,494,875	2,500,000	0
61746B-ED-4	MORGAN STANLEY		11/14/2016	MORGAN STANLEY & COMPANY		2,984,670	3,000,000	0

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61749M-AB-5	MSC 2006-T23 B		10/21/2016	MORGAN STANLEY & CO. LLC.		589,441	589,441	2,564
61750M-AD-7	MSAC 2006-HE7 A2B		08/01/2016	GOLDMAN SACHS & CO		892,356	1,679,729	274
61754J-AG-3	MSC 2007-T27 AM		10/19/2016	MERRILL LYNCH PIERCE FENNER & SMITH		1,028,750	1,000,000	3,720
61754K-AB-1	MORGAN STANLEY CAPITAL I TRUST		01/28/2016	GOLDMAN SACHS & CO		2,319,055	2,239,450	352
61758F-AB-8	MORGAN STANLEY REREMIC TRUST		02/05/2016	MERRILL LYNCH PIERCE FENNER & SMITH		1,028,164	1,000,000	1,448
61759L-AA-6	MORGAN STANLEY REREMIC TRUST		03/11/2016	VARIOUS		849,467	831,713	1,137
61763X-BH-8	MSBAM 2014-C18 300B		04/29/2016	MERRILL LYNCH PIERCE FENNER & SMITH		1,275,098	1,250,000	416
61764B-AN-3	MSC 2014-150E D		08/01/2016	MERRILL LYNCH PIERCE FENNER & SMITH		1,036,758	1,000,000	370
61764R-BD-9	MORGAN STANLEY BAML TRUST		02/24/2016	MORGAN STANLEY & CO. LLC.		306,727	300,000	716
61764X-BG-9	MORGAN STANLEY BAML TRUST		02/24/2016	MORGAN STANLEY & CO. LLC.		308,004	300,000	735
61765T-AC-7	MSBAM 2015-C25 ASB		07/28/2016	MERRILL LYNCH PIERCE FENNER & SMITH		1,008,377	946,000	89
61765T-AE-3	MSBAM 2015-C25 A4		11/14/2016	MORGAN STANLEY & CO. LLC.		1,027,422	1,000,000	1,499
61766C-AF-6	MORGAN STANLEY CAPITAL I TRUST		02/19/2016	MORGAN STANLEY & CO. LLC.		2,059,956	2,000,000	1,299
61766R-AW-6	MSBAM 2016-C31 ASB		10/25/2016	MERRILL LYNCH PIERCE FENNER & SMITH		1,029,962	1,000,000	1,066
61974Q-AL-0	MOTEL 2015-MTL6 B		03/22/2016	J.P. MORGAN SECURITIES LLC		994,961	1,000,000	2,474
63730*-AC-9	NATIONAL RAILROAD PASSENGER CORP		12/06/2016	MORGAN STANLEY & COMPANY		10,000,000	10,000,000	0
637432-NJ-0	NATIONAL RURAL UTIL COOP, MW@20		02/03/2016	ROYAL BANK OF CANADA		2,991,810	3,000,000	0
63938E-AB-0	NAVSL 2014-1 A2		05/05/2016	NOMURA SECURITIES INTERNATIONAL INC.		642,688	650,000	203
63939N-AB-9	NAVSL 2016-AA A2A		08/17/2016	VARIOUS		1,292,834	1,280,000	213
63940G-AA-3	NAVSL 2016-7A A		10/26/2016	ROYAL BANK OF CANADA		2,000,000	2,000,000	0
640310-BX-8	NSLT 2005-2 A5		04/01/2016	MERRILL LYNCH PIERCE FENNER & SMITH		1,875,000	2,000,000	604
640310-CD-1	NSLT 2005-3 A5		10/05/2016	MERRILL LYNCH PIERCE FENNER & SMITH		465,488	488,441	254
64110L-AL-0	NETFLIX INC, MW@50		12/15/2016	VARIOUS		2,235,825	2,090,000	15,779
649322-AC-8	NY & PRESBYTERIAN HOSPIT, MW@20		10/18/2016	VARIOUS		8,595,047	8,190,000	50,691
649840-CQ-6	NY STATE ELECTRIC & GAS, MW@15		11/22/2016	VARIOUS		7,970,170	8,000,000	0
650119-AA-8	NEW YORK UNIVERSITY, MW@30		12/02/2016	BREAN CAPITAL LLC		1,761,715	1,593,000	36,144
654106-AE-3	NIKE INC, MW@20		10/31/2016	BAIRD, RW		2,103,740	2,000,000	431
665501-AK-8	NORTHERN NATURAL GAS CO, MW@25		02/09/2016	VARIOUS BROKERS		1,005,509	1,000,000	16,742
665859-AP-9	NORTHERN TRUST CORP		10/20/2016	VARIOUS		8,498,407	7,765,000	143,880
669971-AC-7	NHEL 2007-1 A2B		06/29/2016	GOLDMAN SACHS & CO		986,536	2,008,216	269
670001-AA-4	NOVELIS CORP, MW@50		08/16/2016	VARIOUS		1,468,400	1,451,000	0
67020Y-AL-4	NUANCE COMMUNICATIONS, MW@50		12/15/2016	VARIOUS		1,574,031	1,590,000	0
67103H-AE-7	OREILLY AUTOMOTIVE INC		03/01/2016	U.S. BANCORP PIPER JAFFRAY		1,497,480	1,500,000	0
674135-EJ-3	OAK 1999-A A4		04/07/2016	CREDIT SUISSE SECURITIES (USA) LLC		1,701,572	1,641,890	3,336
678858-BP-5	OKLAHOMA G&E CO, MW@15		12/22/2016	VARIOUS		3,876,810	3,500,000	31,155
68217F-AA-0	OMNICOM GROUP INC, MW@30		03/28/2016	CITIGROUP GLOBAL MARKETS		1,998,140	2,000,000	0
68267A-AA-0	ODART 2016-1A A		07/12/2016	CREDIT SUISSE SECURITIES (USA) LLC		499,973	500,000	0
68268B-AA-7	OMFIT 2014-2A A		03/16/2016	CITIGROUP GLOBAL MARKETS, INC.		993,906	1,000,000	206
68268D-AA-3	ONEMAIN FIN HOLDINGS INC, MW@50		06/27/2016	VARIOUS		783,666	800,000	2,109
68268E-AA-1	OMFIT 2015-1A A		01/29/2016	MERRILL LYNCH PIERCE FENNER & SMITH		1,990,234	2,000,000	2,658
68268F-AA-8	OMFIT 2016-2A A		08/24/2016	MERRILL LYNCH PIERCE FENNER & SMITH		1,194,573	1,160,000	1,453
68389X-BH-7	ORACLE CORP, MW@25		09/23/2016	BAIRD, RW		2,074,960	2,000,000	17,325
68389X-BM-6	ORACLE CORP, MW@20		06/29/2016	VARIOUS		3,995,240	4,000,000	0
68403F-AD-8	OOMLT 2007-4 2A3		03/15/2016	HILLTOP SECURITIES INC		992,375	1,775,070	733
68557N-AC-7	ORBITAL ATK INC		10/28/2016	BARCLAYS CAPITAL INC FIXED		668,800	640,000	3,031
690872-AB-2	OWENS-BROCKWAY, MW@50		04/20/2016	VARIOUS		777,383	775,000	6,517
69318F-AD-0	PBF HOLDING CO LLC, MW@50		12/12/2016	VARIOUS		1,084,883	1,110,000	6,262
69353R-EQ-7	PNC BANK NA		04/26/2016	JP MORGAN CHASE		1,027,410	1,000,000	13,361
69371R-M9-4	PACCAR FINANCIAL CORP		02/22/2016	CITICORP SECURITIES MARKETS, INC.		2,996,910	3,000,000	0
694308-GZ-4	PACIFIC GAS & ELECTRIC, MW@20		02/23/2016	WELLS FARGO BANK		2,918,119	2,757,000	44,644
69640G-AA-3	PCT 2016-PLSD A		04/20/2016	J.P. MORGAN SECURITIES LLC		1,000,000	1,000,000	1,507
713448-DP-0	PEPSICO INC, MW@20		10/03/2016	CITIGROUP GLOBAL MARKETS		4,959,300	5,000,000	0
717081-DV-2	PFIZER INC, MW@15		05/31/2016	MORGAN STANLEY & COMPANY		1,999,480	2,000,000	0
717081-EA-7	PFIZER INC, MW@15		11/14/2016	CREDIT SUISSE		2,974,440	3,000,000	0
717081-EC-3	PFIZER INC, MW@15		11/14/2016	BANK OF AMERICA - MERRIL LYNCH		2,985,570	3,000,000	0
718172-BM-0	PHILIP MORRIS INTL INC		06/21/2016	FTN FINANCIAL		3,942,726	3,725,000	14,797
727493-AB-4	PLANTRONICS INC, MW@50		10/31/2016	MORGAN STANLEY & COMPANY		4,322,313	4,305,000	95,438
74153W-CH-0	PRICOA GLOBAL FUNDING 1		05/26/2016	BARCLAYS CAPITAL INC FIXED		998,590	1,000,000	0
74166N-AA-2	ADT CORP, MW@25		12/16/2016	DEUTSCHE BANC		2,214,000	2,700,000	57,038
74256L-AR-0	PRINCIPAL LFE GLB FND II		04/11/2016	CREDIT SUISSE		498,440	500,000	0
74256L-AU-3	PRINCIPAL LFE GLB FND II		04/20/2016	VARIOUS		5,896,812	5,900,000	2,275
74368C-AB-0	PROTECTIVE LIFE GLOBAL		04/12/2016	DEUTSCHE BANC		3,000,000	3,000,000	0
743756-AB-4	PROV ST JOSEPH HLTH OBL, MW@25		09/20/2016	BANK OF AMERICA - MERRIL LYNCH		1,000,000	1,000,000	0
743784-AB-6	PPGLP 2000-C1 A2		05/05/2016	GOLDMAN SACHS & CO		1,598,738	1,309,100	36,355
744560-BQ-8	PUBLIC SERVICE ELECTRIC, MW@20		02/29/2016	MITSUBISHI		995,560	1,000,000	0

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747301-AC-3	QUAD GRAPHICS INC, MW@50		11/16/2016	BAIRD, RW		525,000	560,000	2,178
74840L-AA-0	QUICKEN LOANS INC, MW@50		04/15/2016	NOMURA SECURITIES		975,000	1,000,000	26,993
74922Q-AA-0	RALI 2006-QA8 A1		09/19/2016	AMHERST PIERPONT SECURITIES LLC		2,040,468	2,336,971	1,299
74930A-BE-6	RBSCF 2010-RR4 CSCA		08/15/2016	AMHERST PIERPONT SECURITIES LLC		126,666	124,717	335
74966N-AA-4	TALEN ENERGY SUPPLY LLC, MW@50		06/03/2016	VARIOUS		2,313,590	2,600,000	47,766
75115A-AC-5	RESIDENTIAL ACCREDIT LOANS, INC.		02/25/2016	MERRILL LYNCH PIERCE FENNER & SMITH		2,997,282	3,787,287	0
754730-AE-9	RAYMOND JAMES FINANCIAL, MW@35		07/07/2016	BANK OF AMERICA - MERRIL LYNCH		1,996,820	2,000,000	0
75886A-AG-3	REGENCY ENERGY PART/FINA		02/05/2016	CANTOR FITZGERALD & CO INC		1,682,500	2,000,000	35,139
75915Q-AC-2	REGIONALCARE HOSPITAL PR, MW@50		04/22/2016	VARIOUS		1,703,310	1,690,000	0
75971F-AE-3	RAMC 2007-3 AF2		08/12/2016	GOLDMAN SACHS & CO		2,707,133	4,578,661	14,241
761565-AG-5	REX ENERGY CORP		04/01/2016	DIRECT EXCHANGE		216,400	2,180,230	29,713
77714P-AB-5	ROSE ROCK MIDSTREAM/FIN,MW@50		02/18/2016	DEUTSCHE BANC		570,338	1,135,000	6,739
78390X-AA-9	LEIDOS HOLDINGS INC, MW@20		06/02/2016	VARIOUS		2,072,390	2,099,000	31,139
78412F-AP-9	SESI LLC, MW@50		06/23/2016	VARIOUS		1,585,798	1,644,000	1,444
78413M-AA-6	SFAVE 2015-5AVE A1		08/09/2016	GOLDMAN SACHS & CO		218,037	205,000	243
78419C-AE-4	SGCMS 2016-C5 ASB		07/01/2016	SOCIETE GENERALE, NY		1,029,968	1,000,000	1,448
78443C-BH-6	SLMA 2004-A A3		11/15/2016	BARCLAYS CAPITAL INC.		2,117,968	2,196,920	4,883
78446V-AB-5	SLM STUDENT LOAN TRUST		02/26/2016	GOLDMAN SACHS & CO		1,155,953	1,126,000	2,037
78447B-AB-8	SLM STUDENT LOAN TRUST		02/26/2016	GOLDMAN SACHS & CO		232,363	230,000	360
78448D-AC-1	SLMA 2014-A A2B		07/15/2016	BARCLAYS CAPITAL INC.		1,002,969	1,000,000	227
78449F-AB-7	SMB 2016-A A2A		05/18/2016	J.P. MORGAN SECURITIES LLC		999,575	1,000,000	0
78469P-AB-0	SOCIAL PROFESSIONAL LOAN PROGRAM LLC		02/26/2016	GOLDMAN SACHS & CO		1,981,740	2,000,000	0
78486Q-AD-3	SILICON VALLEY BANK, MW@30		10/04/2016	JEFFERIES & CO., INC.		1,011,780	1,000,000	6,611
785592-AP-1	SABINE PASS LIQUEFACTION, MW@50		12/07/2016	VARIOUS		4,182,000	4,020,000	78,431
78573N-AA-0	SABRE GLBL INC, MW@50		12/21/2016	VARIOUS		1,083,463	1,060,000	9,109
808194-AA-2	A SCHULMAN INC, MW@50		07/13/2016	VARIOUS		1,512,950	1,513,000	30,398
80874Y-AR-1	SCIENTIFIC GAMES INTERNA, MW@50		11/14/2016	VARIOUS		1,935,320	1,847,000	29,738
81211K-AV-2	SEALED AIR CORP, MW@50		03/23/2016	VARIOUS		2,303,453	2,198,000	34,398
813765-AC-8	SABR 2006-FR3 A3		08/16/2016	MERRILL LYNCH PIERCE FENNER & SMITH		2,533,455	4,204,905	2,155
82967N-AW-8	SIRIUS XM RADIO INC, MW@50		09/01/2016	VARIOUS		4,757,583	4,650,000	55,810
844895-AX-0	SOUTHWEST GAS CORP, MW@25		09/26/2016	BANK OF AMERICA - MERRIL LYNCH		996,980	1,000,000	0
84857L-A*-2	SPIRE INC		09/09/2016	VARIOUS BROKERS		1,000,000	1,000,000	0
84858D-AA-6	SPIRIT AIR 2015-1 PTT A, MW@30		02/09/2016	FTN FINANCIAL		1,997,500	2,000,000	41,228
84860X-AB-6	SPMF 2013-2A A		05/25/2016	MERRILL LYNCH PIERCE FENNER & SMITH		625,071	613,537	2,694
85172L-AA-4	SLFT 2015-AA A		01/27/2016	DEUTSCHE BANC		1,994,609	2,000,000	2,809
85205T-AG-5	SPIRIT AEROSYSTEMS INC, MW@30		10/03/2016	VARIOUS		7,153,600	7,000,000	40,104
852061-AQ-3	SPRINT COMMUNICATIONS, MW@50		12/15/2016	VARIOUS		13,301,470	12,330,000	167,523
85571B-AE-5	STARWOOD PROPERTY TRUST		12/22/2016	VARIOUS		4,119,676	4,101,000	883
857477-AW-3	STATE STREET CORP		05/16/2016	BOA MERRILL LYNCH		2,995,800	3,000,000	0
863667-AN-1	STRYKER CORP, MW@25		03/03/2016	JP MORGAN CHASE		993,480	1,000,000	0
86787G-AJ-1	SUNTRUST BANK		10/04/2016	SUNTRUST-T CAPITAL		1,017,450	1,000,000	12,925
867914-BK-8	SUNTRUST BANKS INC		02/29/2016	SUNTRUST-T CAPITAL		1,995,660	2,000,000	0
871829-BC-0	SYSCO CORPORATION, MW@25		03/22/2016	GOLDMAN SACHS & COMPANY		1,992,460	2,000,000	0
87264A-AF-2	T-MOBILE USA INC		10/27/2016	GOLDMAN SACHS & COMPANY		4,422,235	4,271,000	116,527
873050-CF-6	TTX CO		05/04/2016	BREAN CAPITAL, LLC		2,794,844	2,600,000	34,168
87470L-AA-9	TALLGRASS NRG PRTNR/FIN, MW@50		08/18/2016	VARIOUS		2,282,786	2,265,000	0
88023U-AG-6	TEMPUR SEALY INTL INC, MW@50		05/19/2016	JP MORGAN CHASE		2,641,000	2,641,000	0
88033G-BU-3	TENET HEALTHCARE CORP, MW@50		10/28/2016	JP MORGAN CHASE		412,000	400,000	7,969
88160Q-AD-5	TESORO LOGISTICS LP/CORP,MW@50		05/09/2016	VARIOUS		2,095,501	2,106,000	31,830
88160Q-AN-3	TESORO LOGISTICS LP/CORP, MW@50		11/29/2016	RBC CAPITAL MARKET CORP		1,642,000	1,642,000	0
883203-BW-0	TEXTRON INC, MW@35		03/04/2016	VARIOUS		3,248,630	3,250,000	0
883556-BN-1	THERMO FISHER SCIENTIFIC, MW@25		04/04/2016	BOA MERRILL LYNCH		1,990,240	2,000,000	0
883556-BR-2	THERMO FISHER SCIENTIFIC, MW@25		11/14/2016	SUN TRUST		3,820,360	4,000,000	19,011
887317-AW-5	TIME WARNER INC, MW@25		02/04/2016	CREDIT SUISSE		1,945,120	2,000,000	4,800
896818-AL-5	TRIUMPH GROUP INC, MW@50		03/28/2016	JEFFERIES & CO., INC.		1,071,968	1,215,000	19,829
90119#-AA-3	TWAIN NOTE ISSUER 8 LLC		03/23/2016	DIRECT FROM ISSUER		1,887,049	1,887,049	0
90131H-BW-4	21ST CENTURY FOX AMERICA		02/05/2016	BAIRD, RW		3,978,600	4,000,000	44,811
902055-AG-7	LBTY 2016-225L D		08/24/2016	J.P. MORGAN SECURITIES LLC		1,093,828	1,000,000	3,736
904311-AA-5	UNDER ARMOUR INC, MW@25		06/20/2016	VARIOUS		3,991,180	4,000,000	2,708
90932Q-AA-4	UNITED AIR 2014-2 A PTT, MW@25		04/27/2016	KEYBANC CAPITAL MARKETS/MCD INVESTMENTS		3,525,592	3,398,161	20,885
911365-BD-5	UNITED RENTALS NORTH AM, MW@50		12/19/2016	BANK OF AMERICA - MERRIL LYNCH		2,340,250	2,300,000	55,015
91159H-HK-9	US BANCORP		10/04/2016	U S BANCORP INVESTMENTS, INC		1,070,470	1,000,000	2,600
91159H-HM-5	US BANCORP		04/21/2016	US BANK		2,997,690	3,000,000	0
91159J-AA-4	U.S. BANCORP,SUBORDINATED MTN, CALLABLE		11/21/2016	VARIOUS		7,154,460	7,000,000	66,703
912909-AK-4	UNITED STATES STEEL CORP, MW@50		05/03/2016	VARIOUS		2,444,200	2,420,000	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
91324P-CV-2	UNITED HEALTH GROUP, MW@20		10/06/2016	VARIOUS		10,918,715	10,514,000	48,978
91324P-CW-0	UNITEDHEALTH GROUP INC, MW@15		12/20/2016	CANTOR FITZGERALD, LP		4,317,372	4,300,000	1,236
91412N-AX-8	UNIVERSITY OF CHICAGO, MW@25		01/14/2016	BREAN CAPITAL, LLC		1,126,785	1,100,000	12,063
91831U-AA-5	VNO MORTGAGE TRUST		12/14/2016	GOLDMAN SACHS & CO		2,059,911	2,000,000	4,651
927804-FU-3	VIRGINIA ELEC & POWER CO, MW@20		01/12/2016	GOLDMAN SACHS & COMPANY		1,999,820	2,000,000	0
927804-FV-1	VIRGINIA ELEC & POWER CO, MW@15		11/10/2016	SCOTIA CAPITAL (BANK OF NOVA SCOTIA)		4,985,400	5,000,000	0
92826C-AD-4	VISA INC, MW@15		11/09/2016	VARIOUS		8,268,030	8,000,000	107,013
92978N-AG-9	WBCMT 2007-C33 A1A		03/17/2016	MIZUHO SECURITIES USA		1,118,675	1,071,865	3,718
92978T-AQ-4	WBCMT 2007-C31 A5FL		08/25/2016	CREDIT SUISSE SECURITIES (USA) LLC		296,250	300,000	78
92978Y-AF-7	WBCMT 2007-C32 A1A		05/05/2016	CREDIT SUISSE SECURITIES (USA) LLC		228,699	221,333	316
92979F-AD-2	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST		02/11/2016	GOLDMAN SACHS & CO		998,014	963,683	2,432
93100P-AA-6	WAKE FOREST UNIV BMC, MW@25		10/27/2016	WELLS FARGO BANK		4,000,000	4,000,000	0
931266-AG-5	WABR 2016-BOCA B		07/12/2016	J.P. MORGAN SECURITIES LLC		500,000	500,000	0
93364L-AD-0	WAMU COMMERCIAL MORTGAGE SECURITIES		02/11/2016	STIFEL, NICHOLAUS & CO., INC.		190,000	200,000	514
93884P-DW-7	WASHINGTON GAS LIGHT CO, MW@20		09/13/2016	VARIOUS		3,014,620	3,000,000	0
949746-SA-0	WELLS FARGO & COMPANY		07/18/2016	WELLS FARGO BANK		4,995,300	5,000,000	0
94974B-GL-8	WELLS FARGO & COMPANY		10/13/2016	CITIGROUP GLOBAL MARKETS		3,213,810	3,000,000	30,817
94984L-AA-4	WFMBS 2006-AR17 A1		11/21/2016	PERFORMANCE TRUST CAPITAL PARTNERS LLC		721,159	766,172	1,558
94989W-AT-4	WFCM 2015-C31 ASB		06/14/2016	CITIGROUP GLOBAL MARKETS, INC.		1,073,867	1,000,000	1,550
95000J-AW-8	WFCM 2016-LC25 ASB		11/22/2016	WELLS FARGO SECURITIES, LLC		1,029,953	1,000,000	678
95000M-BQ-3	WFCM 2016-C36 ASB		10/21/2016	WELLS FARGO SECURITIES, LLC		1,974,495	1,917,000	312
95000P-AF-1	WELLS FARGO COMM MTGE TR 2016-C37		12/09/2016	WELLS FARGO SECURITIES, LLC		2,059,978	2,000,000	4,218
95081Q-AL-8	WESCO DISTRIBUTION INC, MW@50		06/02/2016	GOLDMAN SACHS & COMPANY		2,396,000	2,396,000	0
95709T-AN-0	WESTAR ENERGY INC, MW@15		06/13/2016	JP MORGAN CHASE		4,992,950	5,000,000	0
958102-AK-1	WESTERN DIGITAL CORP, MW@50		08/25/2016	VARIOUS		4,137,200	3,873,000	100,652
960386-AH-3	WABTEC, MW@30		11/16/2016	BREAN CAPITAL, LLC		2,126,960	2,000,000	23,333
960386-AJ-9	WABTEC, MW@25		11/01/2016	VARIOUS		4,017,110	4,000,000	288
96221T-AH-0	WFRBS 2014-LC14 XA		10/25/2016	MORGAN STANLEY & CO. LLC.		495,862	0	9,240
976826-BK-2	WISCONSIN POWER & LIGHT, MW@15		07/28/2016	KEYBANC CAPITAL MARKETS/MCD INVESTMENTS		1,115,510	1,000,000	12,186
98212B-AF-0	WPX ENERGY INC, MW@50		04/19/2016	BARCLAYS CAPITAL INC FIXED		1,073,265	1,200,000	19,915
98956P-AF-9	ZIMMER BIOMET HOLDINGS, MW@25		01/21/2016	CREDIT SUISSE		1,951,000	2,000,000	22,681
001940-AA-3	AUTOMATION TOOLING SYSTE, MW@50	A	05/19/2016	JP MORGAN CHASE		680,004	661,000	18,976
06367T-JX-9	BANK OF MONTREAL	A	10/11/2016	SUN TRUST		2,971,800	3,000,000	7,125
136385-AR-2	CANADIAN NATL RESOURCES, MW@25	A	03/10/2016	JP MORGAN CHASE		1,816,700	2,000,000	23,000
13645R-AT-1	CANADIAN PACIFIC RR CO, MW@25	A	03/01/2016	PIPER JAFFRAY, INC.		1,217,927	1,206,000	4,090
146900-AQ-8	CASCADES INC, MW@50	A	11/30/2016	VARIOUS		566,688	557,000	10,399
29103D-AD-8	EMERA US FINANCE LP, MW@25		06/09/2016	JP MORGAN SECURITIES PLC		999,030	1,000,000	0
29103D-AG-1	EMERA US FINANCE LP, MW@30		10/31/2016	VARIOUS		3,019,370	3,000,000	13,510
349553-AJ-6	FORTIS INC, MW@20	A	09/29/2016	GOLDMAN SACHS & COMPANY		2,992,350	3,000,000	0
349553-AL-1	FORTIS INC, MW@25	A	12/06/2016	VARIOUS		3,841,540	4,000,000	15,784
443628-AG-7	HUDBAY MINERALS INC, MW@50	A	12/02/2016	VARIOUS		1,006,180	982,000	0
56501R-AC-0	MANULIFE FINANCIAL CORP, MW@35	A	05/03/2016	VARIOUS		19,637,504	19,253,000	55,218
57701R-AD-4	MATTAMY GROUP CORP, MW@50	A	12/15/2016	VARIOUS		1,371,335	1,360,000	652
775109-BF-7	ROGERS COMMUNICATIONS IN, MW@20	A	11/09/2016	PIPER JAFFRAY, INC.		2,429,525	2,500,000	2,215
780082-AD-5	ROYAL BANK OF CANADA	A	05/12/2016	NATIONAL BANK OF CANADA		3,137,100	3,000,000	42,625
87952V-AL-0	TELESAT CANADA/TELESAT L, MW@50	A	11/15/2016	VARIOUS		2,223,226	2,205,000	124
00084V-AA-8	ACASC 2013-2A A1A	D	08/10/2016	CITIGROUP GLOBAL MARKETS, INC.		997,500	1,000,000	1,204
00089K-AH-2	ACIS 2013-1A ACOM	D	10/14/2016	CREDIT SUISSE SECURITIES (USA) LLC		1,914,813	1,950,000	5,221
00089R-AL-8	ACIS 2013-2A ACOM	D	09/21/2016	CREDIT SUISSE SECURITIES (USA) LLC		395,467	399,966	1,128
00182E-AZ-2	ANZ NEW ZEALAND INTL/LDN	D	01/27/2016	MORGAN STANLEY & COMPANY		1,997,860	2,000,000	0
00185A-AK-0	AON PLC, MW@35	D	03/16/2016	VARIOUS		7,033,340	7,000,000	10,764
00191M-AA-8	ARES 2014-30A A2	D	02/11/2016	J.P. MORGAN SECURITIES LLC		743,553	752,889	863
00205G-AA-5	APT PIPELINES LTD, MW@40	D	11/07/2016	KEYBANC CAPITAL MARKETS/MCD INVESTMENTS		1,560,915	1,500,000	4,682
00205G-AB-3	APT PIPELINES LTD, MW@35	D	11/09/2016	VARIOUS		3,971,860	4,000,000	51,100
00440E-AV-9	ACE INA HOLDINGS, MW@20	C	02/10/2016	MORGAN STANLEY & COMPANY		5,036,150	5,000,000	47,924
00507U-AR-2	ACTAVIS FUNDING SCS, MW@25	D	11/02/2016	AMHERST PIERPONT SECURITIES LLC		2,082,720	2,000,000	9,967
00913R-AE-6	AIR LIQUIDE FINANCE, MW@20	D	09/22/2016	BARCLAYS CAPITAL INC FIXED		997,970	1,000,000	0
02154V-AB-7	ALTICE LUXEMBOURG SA, MW@50	D	12/21/2016	VARIOUS		2,225,063	2,125,000	36,611
02155F-AC-9	ALTICE US FINANCE I CORP, MW@50	C	04/19/2016	JP MORGAN CHASE		2,000,000	2,000,000	0
02343U-AA-3	AMCOR FINANCE USA INC, MW@30	C	05/03/2016	VARIOUS		5,034,230	5,000,000	1,611
02364W-BD-6	AMERICA MOVIL SAB DE CV, MW@25	D	12/06/2016	KEYBANC CAPITAL MARKETS/MCD INVESTMENTS		3,950,880	4,000,000	49,653
02665W-BA-8	AMERICAN HONDA FINANCE, MW@15	C	02/18/2016	CITICORP SECURITIES MARKETS, INC.		2,999,400	3,000,000	0
035242-AM-8	ANHEUSER-BUSCH INBEV FIN, MW@30	C	01/13/2016	VARIOUS		8,926,020	9,000,000	0
035242-AP-1	ANHEUSER-BUSCH INBEV FIN, MW@25	C	10/04/2016	FTN FINANCIAL		4,280,160	4,000,000	26,767
04013M-AT-5	AELIS 2013-IRAR A2BR	D	07/27/2016	CITIGROUP GLOBAL MARKETS, INC.		1,000,000	1,000,000	0

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04941C-AN-7	ATCLO 2012-1A A2LR	D	08/04/2016	MORGAN STANLEY & CO. LLC.		1,000,000	1,000,000	0
04964H-AN-8	ATRM 8A BR	D	10/06/2016	CREDIT SUISSE SECURITIES (USA) LLC		2,000,000	2,000,000	0
05253J-AL-5	AUST & NZ BANKING GROUP NY	D	02/11/2016	FTN FINANCIAL		5,250,950	5,000,000	46,764
05253J-AM-3	AUST & NZ BANKING GRP NY	D	05/23/2016	MORGAN STANLEY & COMPANY		2,997,180	3,000,000	0
05523U-AP-5	BAE SYSTEMS HOLDINGS INC, MW@25	C	12/06/2016	PIPER JAFFRAY, INC.		2,558,800	2,500,000	46,521
05565E-AH-8	BMW US CAPITAL LLC, MW@20	C	05/27/2016	JP MORGAN CHASE		7,017,430	7,000,000	23,800
05578D-AG-7	BPCE SA	D	02/12/2016	MORGAN STANLEY & COMPANY		4,683,285	4,500,000	61,500
05578D-AU-6	BPCE SA	D	01/27/2016	BARCLAYS CAPITAL INC FIXED		2,994,840	3,000,000	0
05579H-AB-8	BNZ INTL FUNDING/LONDON	D	02/23/2016	JP MORGAN CHASE		4,996,500	5,000,000	0
05874P-AA-4	BALLY 2013-1A A	D	04/28/2016	GOLDMAN SACHS & CO		1,386,000	1,400,000	4,965
06738E-AN-5	BARCLAYS PLC	D	01/05/2016	BARCLAYS CAPITAL INC FIXED		1,990,240	2,000,000	0
114259-AN-4	BROOKLYN UNION GAS CO, MW@25	C	06/02/2016	VARIOUS		7,173,040	7,000,000	24,890
12548T-AN-0	CIFC 2012-1A A1R2	D	08/10/2016	ROYAL BANK OF CANADA		400,200	400,000	0
12550A-AQ-9	CIFC 2014-5A BR	D	10/07/2016	MORGAN STANLEY & CO. LLC.		2,000,000	2,000,000	0
126307-AQ-0	CSC HOLDINGS LLC, MW@50	C	10/25/2016	VARIOUS		4,339,581	4,265,000	6,951
12656*-AK-8	CSLB HOLDINGS INC.	D	10/13/2016	CITIGROUP GLOBAL MARKETS		2,000,000	2,000,000	0
148886-AK-0	CRMN 2012-1A BR	D	11/23/2016	CREDIT SUISSE SECURITIES (USA) LLC		2,000,000	2,000,000	0
15136P-AE-9	CECLO 2013-17A A2B	D	09/14/2016	CREDIT SUISSE SECURITIES (USA) LLC		1,003,125	1,000,000	4,709
17186H-AA-0	CIMPRESS NV	D	10/11/2016	VARIOUS		1,623,625	1,550,000	1,779
191241-AE-8	COCA-COLA FEMSA SAB CV, MW@20	D	05/13/2016	BREAN CAPITAL, LLC		2,654,975	2,500,000	46,285
19625G-AA-7	CAFL 2016-1 A	D	05/11/2016	MORGAN STANLEY & CO. LLC.		999,991	1,000,000	1,343
200447-A*-1	COMISION FEDERAL DE ELECTRICID, MW@50	D	09/29/2016	VARIOUS BROKERS		5,000,000	5,000,000	0
20271R-AP-5	COMMONWEALTH BANK AUST, MW@20	D	03/08/2016	DEUTSCHE BANC		2,995,110	3,000,000	0
2027A0-HY-8	COMMONWEALTH BANK AUST	D	10/18/2016	CASTLEOAK		2,953,140	3,000,000	9,844
21685W-DF-1	COOPERATIEVE RABOBANK UA	D	07/14/2016	CITIGROUP GLOBAL MARKETS		3,142,110	3,000,000	23,042
21688A-AE-2	RABOBANK NEDERLAND NY	D	02/08/2016	STIFEL NICOLAUS		4,999,850	5,000,000	37,500
21688A-AF-9	RABOBANK NEDERLAND NY	D	03/31/2016	JP MORGAN CHASE		5,041,800	5,000,000	27,083
22532L-AR-5	CREDIT AGRICOLE LONDON	D	04/20/2016	CREDIT AGRICOLE SECURITIES USA INC		995,430	1,000,000	0
22546Q-AR-8	CREDIT SUISSE NEW YORK	D	10/04/2016	CREDIT SUISSE		3,087,570	3,000,000	39,500
23636A-AE-1	DANSKE BANK A/S	D	03/07/2016	BANK OF AMERICA - MERRIL LYNCH		2,999,310	3,000,000	0
23636T-AE-0	DANONE SA, MW@20	D	12/01/2016	VARIOUS		7,842,950	8,000,000	8,350
251541-AN-8	DEUTSCHE BANK AG	D	11/08/2016	UBS PAINE WEBBER		3,003,720	3,000,000	10,625
26867L-AL-4	EMD FINANCE LLC, MW@20	C	06/01/2016	JP MORGAN CHASE		3,445,584	3,425,000	23,809
277345-AC-8	EASTL 2007-1A A2A	D	05/06/2016	MORGAN STANLEY & CO. LLC.		969,755	983,025	213
33882W-AA-1	FLAT 2011-1A A	D	06/02/2016	CITIGROUP GLOBAL MARKETS, INC.		832,512	831,680	2,667
34959W-AA-7	FCBSL 2013-1A A	D	06/08/2016	CREDIT SUISSE SECURITIES (USA) LLC		493,500	500,000	1,385
36164Q-NA-2	GE CAPITAL INTL FUNDING	D	05/18/2016	VARIOUS		8,183,875	7,500,000	53,691
38137Q-AC-2	GOLD9 2014-9A B1R	D	10/07/2016	CITIGROUP GLOBAL MARKETS, INC.		2,000,000	2,000,000	0
40428D-BF-5	HSBC HOLDINGS PLC	D	09/29/2016	UBS PAINE WEBBER		3,003,330	3,000,000	0
43164Q-AA-2	HLMK 2006-1A A1	C	01/28/2016	CREDIT SUISSE		1,918,213	1,962,366	2,429
44920U-AG-3	HYUNDAI CAPITAL SERVICES	D	03/11/2016	KEYBANC CAPITAL MARKETS/MCD INVESTMENTS		997,040	1,000,000	0
44987C-AM-0	ING BANK NV	D	03/15/2016	DEUTSCHE BANC		2,997,090	3,000,000	0
45763P-AE-6	INMARSAT FINANCE PLC, MW@50	D	10/26/2016	BARCLAYS CAPITAL INC FIXED		4,378,580	4,605,000	54,611
470472-AA-9	JTWN 2013-3A A1A	D	05/13/2016	CITIGROUP GLOBAL MARKETS, INC.		986,800	1,000,000	1,905
482485-AJ-8	KKR 2013-2A A1BR	D	07/15/2016	MIZUHO SECURITIES CO. LTD.		1,000,000	1,000,000	0
50066A-AK-9	KOREA GAS CORP	D	07/12/2016	VARIOUS		4,997,750	5,000,000	0
539439-AK-5	LLOYDS BANKING GROUP PLC	D	06/30/2016	VARIOUS		2,512,750	2,500,000	0
54008P-AN-3	LOCKWOOD GROVE CLO LTD	D	10/12/2016	JEFFERIES LLC		2,000,000	2,000,000	0
55608P-AW-4	MACQUARIE GROUP LTD	D	01/12/2016	CITICORP SECURITIES MARKETS, INC.		3,000,000	3,000,000	0
55818X-AY-9	MDPK 2015-16A A2R	D	12/14/2016	DEUTSCHE BANK SECURITIES INC.		2,000,000	2,000,000	0
606822-AD-6	MITSUBISHI UFJ FIN GRP	D	02/23/2016	MORGAN STANLEY & COMPANY		1,997,200	2,000,000	0
606822-AG-9	MITSUBISHI UFJ FIN GRP	D	11/22/2016	DAIWA CAPITAL MARKET		4,870,600	5,000,000	22,813
60687Y-AD-1	MIZUHO CORP BANK LTD	D	04/05/2016	MIZUHO SECURITIES USA INC		4,000,000	4,000,000	0
615394-AK-9	MOOG INC, MW@50	C	04/18/2016	VARIOUS		821,850	810,000	12,580
62431U-AC-6	MVW 2013-1A A	D	04/20/2016	MORGAN STANLEY & CO. LLC.		984,600	1,000,000	647
62854A-AD-6	MYLAN NV, MW@35	D	05/31/2016	DEUTSCHE BANC		4,961,550	5,000,000	0
62886H-AN-1	NCL CORP LTD, MW@50	D	12/06/2016	BARCLAYS CAPITAL INC FIXED		3,372,015	3,370,000	0
62947Q-AV-0	NXP BV/NXP FUNDING LLC, MW@50	D	05/18/2016	BARCLAYS CAPITAL INC FIXED		2,146,790	2,145,000	0
63254A-AP-3	NATIONAL AUSTRALIA BK/NY	D	01/06/2016	CITICORP SECURITIES MARKETS, INC.		2,976,840	3,000,000	0
63859U-BD-4	NATIONWIDE BLDG SOCIETY	D	07/20/2016	JP MORGAN CHASE		2,994,660	3,000,000	0
63859W-AE-9	NATIONWIDE BLDG SOCIETY	D	09/21/2016	VARIOUS		2,990,300	3,000,000	3,111
638602-BP-6	NATIONWIDE BUILDING SOCIETY	D	06/02/2016	KEYBANC CAPITAL MARKETS/MCD INVESTMENTS		7,055,243	6,572,000	86,180
654740-AN-9	NISSAN MOTOR ACC	C	03/02/2016	BANK OF AMERICA - MERRIL LYNCH		4,993,950	5,000,000	0
66859L-AC-0	WOODS 2013-10A A1	D	06/20/2016	MORGAN STANLEY & CO. LLC.		989,000	1,000,000	2,829
66859T-AC-3	WOODS 2014-14A B	D	07/22/2016	MERRILL LYNCH PIERCE FENNER & SMITH		999,000	1,000,000	6,519

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
670001-AC-0	NOVELIS CORP, MW@50	C	09/08/2016	VARIOUS		1,843,815	1,830,000	0
67054K-AA-7	SFR GROUP SA, MW@50	D	09/27/2016	VARIOUS		3,524,625	3,509,000	34,622
67054L-AB-3	SFR GROUP SA, MW@50	D	10/27/2016	JP MORGAN CHASE		3,354,519	3,245,000	41,103
67091H-AK-7	OHALF 2012-1A B1R	D	11/18/2016	GREENSLEDGE CAPITAL MARKETS LLC		2,000,000	2,000,000	0
714294-AD-7	PERRIGO CO PLC, MW@20	D	04/07/2016	PIPER JAFFRAY, INC.		2,056,300	2,000,000	32,667
714295-AB-8	PERRIGO FINANCE PLC, MW@25	D	03/08/2016	MITSUBISHI		3,014,070	3,000,000	25,083
71429M-AA-3	PERRIGO FINANCE UNLIMITE, MW@35	D	03/07/2016	MORGAN STANLEY & COMPANY		499,540	500,000	0
780153-AG-7	ROYAL CARIBBEAN CRUISES	D	10/03/2016	VARIOUS		1,689,629	1,499,000	37,889
780153-AU-6	ROYAL CARIBBEAN CRUISES, MW SR UNSECURED	D	02/18/2016	JP MORGAN CHASE		431,000	431,000	6,160
78467K-C#-2	SSE PLC	D	09/06/2016	VARIOUS BROKERS		3,000,000	3,000,000	0
80281L-AE-5	SANTANDER UK GROUP HLDGS	D	08/01/2016	BARCLAYS CAPITAL INC FIXED		998,710	1,000,000	0
80281T-AE-8	SANTANDER ISSUANCES	D	10/14/2016	UBS PAINE WEBBER		3,607,058	3,515,000	75,851
81725W-AJ-2	SENSATA TECHNOLOGIES BV, MW@50	D	10/31/2016	VARIOUS		4,474,990	4,340,000	11,115
82481L-AC-3	SHIRE ACQ INV IRELAND DA, MW@25	D	12/13/2016	FTN FINANCIAL		2,851,680	3,000,000	19,885
82620K-AL-7	SIEMENS FINANCIERINGSMAT, MW@15	D	11/16/2016	VARIOUS		5,772,690	6,000,000	19,975
830505-AR-4	SKANDINAVISKA ENSKILDA	D	03/08/2016	GOLDMAN SACHS & COMPANY		1,998,600	2,000,000	0
86562M-AC-4	SUMITOMO MITSUI BANKING	D	03/02/2016	GOLDMAN SACHS & COMPANY		3,000,000	3,000,000	0
86562M-AE-0	SUMITOMO MITSUI BANKING	D	07/07/2016	GOLDMAN SACHS & COMPANY		2,000,000	2,000,000	0
86562M-AH-3	SUMITOMO MITSUI FINL GRP	D	10/11/2016	GOLDMAN SACHS & COMPANY		3,000,000	3,000,000	0
87124V-AF-6	SYDNEY AIRPORT FINANCE, MW@30	D	05/03/2016	VARIOUS		9,074,400	9,000,000	3,222
87154B-AM-8	SYMP 2012-8A AR	D	02/23/2016	MORGAN STANLEY & CO. LLC.		963,366	972,042	2,117
87969N-AD-7	TELSTRA CORP LTD	D	12/12/2016	SEAPORT GROUP SECURITIES		4,896,890	5,000,000	36,545
87974M-AA-8	TELOS 2016-7A A	D	04/27/2016	SOCIETE GENERALE, NY		400,250	400,000	687
88390A-AF-7	WINDR 2014-2A B1	D	11/16/2016	MORGAN STANLEY & CO. LLC.		1,001,000	1,000,000	2,897
89236T-CU-7	TOYOTA MOTOR CORP.	C	02/16/2016	CITICORP SECURITIES MARKETS, INC.		4,999,400	5,000,000	0
89289U-AA-6	TRAL 2013-1A A	D	05/02/2016	MERRILL LYNCH PIERCE FENNER & SMITH		991,250	1,000,000	756
89300A-AU-1	TRAL 2014-3A BR	D	11/02/2016	DEUTSCHE BANK SECURITIES INC.		2,000,000	2,000,000	0
89366L-AE-4	TRANSELEC SA, MW@40	D	07/08/2016	VARIOUS		3,992,320	4,000,000	323
89400P-AE-3	TRANSURBAN FINANCE CO, MW@35	D	03/18/2016	FTN FINANCIAL		2,323,890	2,280,000	13,324
90320M-AA-3	UPCB FINANCE IV LTD, MW@50	D	10/11/2016	VARIOUS		4,599,850	4,580,000	78,406
913364-AD-7	UNITYMEDIA HESSEN / NRW, MW@50	D	12/15/2016	BANK OF AMERICA - MERRIL LYNCH		2,189,000	2,200,000	47,361
92328C-AJ-4	VENTR 2012-11A AR	C	02/01/2016	CITIGROUP GLOBAL MARKETS, INC.		993,000	1,000,000	3,692
92557P-AJ-7	VIBR 2012-1A A1AR	D	03/31/2016	MORGAN STANLEY & CO. LLC.		298,500	300,000	1,257
961214-CS-0	WESTPAC BANKING CORP	D	11/08/2016	DAIWA CAPITAL MARKET		5,117,750	5,000,000	61,750
98887M-AA-1	ZAIS4 2016-1A A	D	04/20/2016	ROYAL BANK OF CANADA		999,300	1,000,000	0
G03698-AW-6	ANGLIAN WATER SERVICES FINANCIAL PLC	D	04/27/2016	VARIOUS BROKERS		2,000,000	2,000,000	0
Q3629#-AL-7	SA POWER NETWORKS	D	08/10/2016	VARIOUS BROKERS		2,000,000	2,000,000	0
Q3629#-AM-5	SA POWER NETWORKS	D	08/10/2016	VARIOUS BROKERS		2,000,000	2,000,000	0
Q6235#-AN-2	MIRVAC GROUP FIN LTD	D	09/19/2016	VARIOUS BROKERS		5,000,000	5,000,000	0
Q6518#-AA-0	NSW NETWORK TRANSGRID	D	09/15/2016	VARIOUS BROKERS		2,000,000	2,000,000	0
Q9396#-AK-7	VICTORIA POWER NEWTORKS	D	10/12/2016	VARIOUS BROKERS		2,000,000	2,000,000	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,342,167,197	1,338,508,058	6,544,589
8399997. Total - Bonds - Part 3						1,436,490,808	1,430,803,071	6,701,575
8399998. Total - Bonds - Part 5						125,600,024	123,965,486	911,830
8399999. Total - Bonds						1,562,090,832	1,554,768,557	7,613,405
190750-86-2	COBANK ACB		10/06/2016	SEAPORT GROUP SECURITIES	20,000.000	2,100,000	0.00	0
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						2,100,000	XXX	0
8999997. Total - Preferred Stocks - Part 3						2,100,000	XXX	0
8999998. Total - Preferred Stocks - Part 5						0	XXX	0
8999999. Total - Preferred Stocks						2,100,000	XXX	0
99C000-02-5	FHLB DES MOINES		12/20/2016	DIRECT FROM ISSUER	97,358.000	9,735,800		0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						9,735,800	XXX	0
9799997. Total - Common Stocks - Part 3						9,735,800	XXX	0
9799998. Total - Common Stocks - Part 5						0	XXX	0
9799999. Total - Common Stocks						9,735,800	XXX	0
9899999. Total - Preferred and Common Stocks						11,835,800	XXX	0
9999999 - Totals						1,573,926,632	XXX	7,613,405

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-ZL-7	GNR 2011-1 C		06/16/2016	MBS PAYDOWN		492,323	492,323	500,131	496,476	0	(4,153)	0	(4,153)	0	492,323	0	0	0	6,843	09/16/2050
71654Q-BD-3	PETROLEOS MEXICANOS,M/W SR UNSECURED		12/20/2016	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		12/20/2016	SINKING FUND REDEMPTION		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	1,913	12/20/2022
78657A-AC-3	SAFINA LTD,M/W SECURED, CALLABLE		10/17/2016	SINKING FUND REDEMPTION		60,602	60,602	60,602	60,602	0	0	0	0	0	60,602	0	0	0	588	01/15/2022
802722-AA-6	SANTA ROSA LEASING LLC,SECURED, SINKABLE		11/15/2016	SINKING FUND REDEMPTION		93,891	93,891	93,891	93,891	0	0	0	0	0	93,891	0	0	0	996	08/15/2024
90373Q-AA-0	ULANI MSN 37894, SECURED, SINKABLE, M/W		12/20/2016	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
912810-DX-3	U S TREASURY, 250AR50GA1MAZ150NM250CA		11/15/2016	VARIOUS		5,000,000	5,000,000	6,306,250	5,114,449	0	(114,449)	0	(114,449)	0	5,000,000	0	0	0	375,000	11/15/2016
0599999. Subtotal - Bonds - U.S. Governments						6,444,642	6,444,642	7,758,700	6,563,244	0	(118,602)	0	(118,602)	0	6,444,642	0	0	0	394,476	XXX
448814-EK-5	HYDRO QUEBEC, UNSEC'D DEBENTURE	A	04/01/2016	MATURITY		4,000,000	4,000,000	4,926,000	4,023,698	0	(23,698)	0	(23,698)	0	4,000,000	0	0	0	150,000	04/01/2016
683234-YB-8	PROVINCE OF ONTARIO, SR UNSECURED	A	01/19/2016	MATURITY		2,000,000	2,000,000	2,057,460	2,000,487	0	(487)	0	(487)	0	2,000,000	0	0	0	47,500	01/19/2016
683234-YU-6	PROVINCE OF ONTARIO, NOTE	A	11/28/2016	MATURITY		7,750,000	7,750,000	7,934,898	7,776,539	0	(26,539)	0	(26,539)	0	7,750,000	0	0	0	383,625	11/28/2016
085209-C*-3	GOVERNMENT OF BERMUDA, SR NOTE	C	11/10/2016	MATURITY		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	263,500	11/10/2016
459056-JS-7	INTERNATIONAL BK FOR RECON & , DEB	C	09/01/2016	MATURITY		2,200,000	2,200,000	2,909,350	2,246,589	0	(46,589)	0	(46,589)	0	2,200,000	0	0	0	181,500	09/01/2016
459056-JT-5	INTERNATIONAL BK FOR RECON, DEBENTURE	C	10/15/2016	MATURITY		1,000,000	1,000,000	1,381,570	1,029,136	0	(29,136)	0	(29,136)	0	1,000,000	0	0	0	86,250	10/15/2016
1099999. Subtotal - Bonds - All Other Governments						21,950,000	21,950,000	24,209,278	22,076,449	0	(126,449)	0	(126,449)	0	21,950,000	0	0	0	1,112,375	XXX
010869-BZ-7	ALAMEDA CORRIDOR TRANSN AUTHO MUNICIPAL		10/03/2016	SINKING FUND REDEMPTION		220,000	220,000	237,593	220,435	0	(435)	0	(435)	0	220,000	0	0	0	14,300	10/01/2019
075549-AH-8	BEAVERTON SD MUNICPAL BOND,		06/01/2016	MATURITY		1,000,000	1,000,000	1,150,290	1,018,120	0	(18,120)	0	(18,120)	0	1,000,000	0	0	0	25,000	06/01/2016
342816-VU-6	FLORIDA ST PWR AGY REV BOND		10/01/2016	MATURITY		505,000	505,000	498,061	504,195	0	805	0	805	0	505,000	0	0	0	30,987	10/01/2016
485428-ZU-3	KANSAS ST DEV FIN AUTH MUNICIPAL BOND		05/01/2016	MATURITY		2,500,000	2,500,000	2,462,900	2,498,634	0	1,366	0	1,366	0	2,500,000	0	0	0	60,150	05/01/2016
49228M-CU-6	KERN WATER AGY TXB, DIST #4, BOND		05/02/2016	CALLED BY ISSUER at 100.000		400,000	400,000	400,000	400,000	0	0	0	0	0	400,000	0	0	0	11,690	05/01/2018
576029-AT-9	STATE OF MASSACHUSETTS TURNPIKE AU		01/04/2016	SINKING FUND REDEMPTION		450,000	450,000	463,577	450,090	0	(90)	0	(90)	0	450,000	0	0	0	11,250	01/01/2020
626207-MV-3	MELPWR MUN ELEC TXB-ONE		07/01/2016	SINKING FUND REDEMPTION		135,000	135,000	132,338	134,729	0	271	0	271	0	135,000	0	0	0	5,704	01/01/2019
646139-D8-5	NEW JERSEY STATE TRANS., REV BD SRS B		01/01/2016	MATURITY		930,000	930,000	943,969	930,000	0	0	0	0	0	930,000	0	0	0	19,772	01/01/2016
64971M-DC-3	NEW YORK NY CITY TRANSITIONALFIN AUTH RE		08/01/2016	MATURITY		2,000,000	2,000,000	1,968,060	1,997,543	0	2,457	0	2,457	0	2,000,000	0	0	0	103,800	08/01/2016
649870-JS-2	NEW YORK ST HSG FIN REV BOND		09/15/2016	MATURITY		1,000,000	1,000,000	1,038,830	1,004,247	0	(4,247)	0	(4,247)	0	1,000,000	0	0	0	52,700	09/15/2016
650035-QK-7	NY ST URBAN DEV CORP REVENUE BOND		12/15/2016	SINKING FUND REDEMPTION		420,000	420,000	419,966	418,964	0	1,036	0	1,036	0	420,000	0	0	0	27,300	12/15/2018
68583R-CJ-9	OREGON COMM COLLEGE, GEN OB BOND		06/30/2016	SINKING FUND REDEMPTION		141,597	141,597	141,597	141,597	0	0	0	0	0	141,597	0	0	0	6,574	06/30/2020
95648X-AM-7	WEST VIRGINIA, ECON DEV REV TX BOND		07/01/2016	SINKING FUND REDEMPTION		505,000	505,000	509,777	505,211	0	(211)	0	(211)	0	505,000	0	0	0	27,119	07/01/2020
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						10,206,597	10,206,597	10,366,958	10,223,765	0	(17,168)	0	(17,168)	0	10,206,597	0	0	0	396,346	XXX
3128LX-GZ-7	FREDDIE MAC MORTGAGE BACKED SECURITY		12/15/2016	VARIOUS		115,540	115,540	114,132	115,174	0	366	0	366	0	115,540	0	0	0	3,337	11/01/2035
312935-XY-0	FREDDIE MAC MORTGAGE BACKED SECURITY		12/15/2016	MBS PAYDOWN		61,695	61,695	60,847	61,536	0	159	0	159	0	61,695	0	0	0	1,406	02/01/2033
31297G-MK-4	FREDDIE MAC MORTGAGE BACKED SECURITY		12/15/2016	MBS PAYDOWN		85,433	85,433	84,499	85,215	0	218	0	218	0	85,433	0	0	0	3,527	11/01/2034
31297H-4M-8	FREDDIE MAC MORTGAGE BACKED SECURITY		12/15/2016	MBS PAYDOWN		78,989	78,989	77,730	78,718	0	271	0	271	0	78,989	0	0	0	1,737	02/01/2035
31297T-XD-0	FREDDIE MAC MORTGAGE BACKED SECURITY		12/15/2016	MBS PAYDOWN		109,644	109,644	108,111	109,299	0	345	0	345	0	109,644	0	0	0	2,789	09/01/2035
31331L-DC-9	FARM CREDIT BANK, BOND		03/07/2016	MATURITY		2,500,000	2,500,000	2,675,925	2,503,318	0	(3,318)	0	(3,318)	0	2,500,000	0	0	0	75,625	03/07/2016
31331L-EK-0	FEDERAL FARM CREDIT BANK, BOND		03/21/2016	MATURITY		2,750,000	2,750,000	3,055,690	2,757,983	0	(7,983)	0	(7,983)	0	2,750,000	0	0	0	82,913	03/21/2016
31331L-QZ-4	FEDERAL FARM CREDIT BANK , BOND		10/03/2016	MATURITY		6,500,000	6,500,000	6,943,465	6,532,597	0	(32,597)	0	(32,597)	0	6,500,000	0	0	0	381,875	10/03/2016
31331S-LH-4	FEDERAL FARM CREDIT BANK, BOND		12/12/2016	MATURITY		1,250,000	1,250,000	1,265,938	1,251,625	0	(1,625)	0	(1,625)	0	1,250,000	0	0	0	60,250	12/12/2016
31331V-2U-9	FEDERAL FARM CREDIT BANK, BOND		08/25/2016	MATURITY		2,000,000	2,000,000	1,994,900	1,999,585	0	415	0	415	0	2,000,000	0	0	0	102,500	08/25/2016
313395-5W-1	FEDERAL HOME LOAN BANK, DEBENTURES		12/13/2016	MATURITY		1,500,000	1,500,000	1,610,985	1,510,463	0	(10,463)	0	(10,463)	0	1,500,000	0	0	0	99,600	12/13/2016
3133ME-AB-7	FEDERAL HOME LOAN BANK, BOND		02/12/2016	MATURITY		3,000,000	3,000,000	3,234,050	3,002,709	0	(2,709)	0	(2,709)	0	3,000,000	0	0	0	88,500	02/12/2016
3133MJ-QF-0	FEDERAL HOME LOAN BANK, BOND		08/15/2016	MATURITY		6,000,000	6,000,000	5,942,900	5,996,345	0	3,655	0	3,655	0	6,000,000	0	0	0	330,000	08/15/2016
313586-UV-9	FEDERAL NATL MORTGAGE ASSN, NOTE		03/10/2016	MATURITY		2,540,000	2,540,000	3,283,204	2,554,572	0	(14,572)	0	(14,572)	0	2,540,000	0	0	0	104,140	03/10/2016
31371L-ZS-1	FANNIE MAE MORTGAGE BACKED SECURITY		12/27/2016	MBS PAYDOWN		114,164	114,164	112,666	113,677	0	487	0	487	0	114,164	0	0	0	3,573	01/01/2035
31371M-RQ-2	FEDERAL NATL MORTGAGE ASSN		12/27/2016	MBS PAYDOWN		38,332	38,332	38,021	38,191	0	141	0	141	0	38,332	0	0	0	944	04/01/2036

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3137AW-QJ-7	FHMS K023 X1		12/27/2016	INTEREST ONLY PAYMENT		0	0	5,788	0	0	(5,788)	0	(5,788)	0	0	0	0	0	486	08/25/2022
3137BN-NA-8	FHLMC MULTIFAMILY STRUCTURED PASS THROUG		12/27/2016	INTEREST ONLY PAYMENT		0	0	178	0	0	(178)	0	(178)	0	0	0	0	0	17	12/25/2022
31402D-GN-4	FANNIE MAE MORTGAGE BACKED SECURITY		12/27/2016	MBS PAYDOWN		95,322	95,322	93,550	94,888	0	434	0	434	0	95,322	0	0	0	2,518	08/01/2034
31402R-FT-1	FANNIE MAE MORTGAGE BACKED SECURITY		12/27/2016	MBS PAYDOWN		81,292	81,292	79,362	80,866	0	426	0	426	0	81,292	0	0	0	2,176	06/01/2035
31403D-GY-9	FANNIE MAE MORTGAGE BACKED SECURITY		12/27/2016	MBS PAYDOWN		86,820	86,820	85,626	86,450	0	370	0	370	0	86,820	0	0	0	2,299	05/01/2036
31403D-T3-3	FANNIE MAE MORTGAGE BACKED SECURITY		12/27/2016	MBS PAYDOWN		89,746	89,746	87,754	89,285	0	461	0	461	0	89,746	0	0	0	2,427	10/01/2036
31405G-AU-4	FANNIE MAE MORTGAGE BACKED SECURITY		12/27/2016	MBS PAYDOWN		95,346	95,346	94,080	94,927	0	419	0	419	0	95,346	0	0	0	2,969	07/01/2034
31407H-HS-8	FANNIE MAE MORTGAGE BACKED SECURITY		12/27/2016	MBS PAYDOWN		74,958	74,958	73,295	74,601	0	356	0	356	0	74,958	0	0	0	2,198	10/01/2035
31407K-L6-4	FANNIE MAE MORTGAGE BACKED SECURITY		12/27/2016	VARIOUS		116,259	116,259	114,551	115,728	0	531	0	531	0	116,259	0	0	0	3,259	09/01/2035
31408F-6B-0	FANNIE MAE MORTGAGE BACKED SECURITY		12/27/2016	MBS PAYDOWN		43,481	43,481	42,686	43,280	0	201	0	201	0	43,481	0	0	0	1,155	01/01/2036
31409E-FW-6	FANNIE MAE MORTGAGE BACKED SECURITY		12/27/2016	MBS PAYDOWN		80,821	80,821	79,710	80,477	0	344	0	344	0	80,821	0	0	0	1,977	04/01/2036
649081-AA-4	NEW VALLEY GEN IV,MKWL/SINK CERTS		01/15/2016	SINKING FUND REDEMPTION		226,806	226,806	224,225	226,541	0	265	0	265	0	226,806	0	0	0	5,315	01/15/2022
83162C-JW-4	SBAP 1999-20C 1		09/01/2016	MBS PAYDOWN		42,411	42,411	43,089	42,237	0	174	0	174	0	42,411	0	0	0	2,359	03/01/2019
83162C-MQ-3	SBAP 2002-20K 1, PASS THRU		11/01/2016	MBS PAYDOWN		61,573	61,573	61,335	61,542	0	31	0	31	0	61,573	0	0	0	2,125	11/01/2022
83162C-MT-7	SBAP 2003-20A 1, PASS THRU CERTS		07/01/2016	MBS PAYDOWN		141,480	141,480	138,651	140,663	0	817	0	817	0	141,480	0	0	0	5,153	01/01/2023
83162C-NG-4	SBAP 2003-20J 1, PASS THROUGH		10/03/2016	MBS PAYDOWN		91,787	91,787	93,547	91,525	0	261	0	261	0	91,787	0	0	0	3,331	10/01/2023
83162C-NH-2	SBAP 2003-20K CLASS 1, PASS THROUGH		11/01/2016	MBS PAYDOWN		137,952	137,952	135,738	138,107	0	(155)	0	(155)	0	137,952	0	0	0	5,289	11/01/2023
83162C-PE-7	SBAP 2004-20L 1		12/01/2016	MBS PAYDOWN		48,631	48,631	46,487	49,198	0	(567)	0	(567)	0	48,631	0	0	0	1,568	12/01/2024
83162C-PR-8	SBAP 2005-20G 1, PART CERTS		07/01/2016	MBS PAYDOWN		178,289	178,289	169,948	179,973	0	(1,684)	0	(1,684)	0	178,289	0	0	0	6,981	07/01/2025
83162C-QA-4	SBAP 2006-20A 1, SBA LOAN		07/01/2016	MBS PAYDOWN		254,033	254,033	254,033	254,033	0	0	0	0	0	254,033	0	0	0	10,282	01/01/2026
83162C-QG-1	SBAP 2006-20E 1, SBA LOAN		11/01/2016	MBS PAYDOWN		609,593	609,593	615,939	608,351	0	1,242	0	1,242	0	609,593	0	0	0	28,941	05/01/2026
83162C-QQ-9	SBAP 2006-10F 1, PARTICIPATION CERTS		11/01/2016	VARIOUS		28,705	28,705	28,705	28,705	0	0	0	0	0	28,705	0	0	0	1,122	11/01/2016
83162C-QR-7	SBAP 2006-20K 1, PARTICIPATION CERTS		11/01/2016	MBS PAYDOWN		174,164	174,164	174,164	174,164	0	0	0	0	0	174,164	0	0	0	7,405	11/01/2026
83162C-QS-5	SBAP 2006-20L 1		12/01/2016	MBS PAYDOWN		250,592	250,592	241,556	250,257	0	335	0	335	0	250,592	0	0	0	10,005	12/01/2026
83162C-QV-8	SBAP 2007-20B 1, PASS THRU CERTS		08/01/2016	VARIOUS		201,601	201,601	201,601	201,601	0	0	0	0	0	201,601	0	0	0	8,744	02/01/2027
83162C-RA-3	SBAP 2007-20E1		11/01/2016	MBS PAYDOWN		217,081	217,081	217,471	216,985	0	96	0	96	0	217,081	0	0	0	9,167	05/01/2027
83162C-SH-7	SBAP 2009-20B 1, PASS-THROUGH		08/01/2016	VARIOUS		350,963	350,963	350,963	350,963	0	0	0	0	0	350,963	0	0	0	13,589	02/01/2029
83162C-SK-0	SBAP 2009-20C 1		09/01/2016	MBS PAYDOWN		373,043	373,043	405,801	370,860	0	2,184	0	2,184	0	373,043	0	0	0	13,334	03/01/2029
83162C-SN-4	SBA PARTICIPATION CERTS		11/01/2016	MBS PAYDOWN		122,086	122,086	122,086	122,086	0	0	0	0	0	122,086	0	0	0	4,285	05/01/2029
83162C-SP-9	SBAP 2009-20F 1, PASS THROUGH CERTS		12/01/2016	MBS PAYDOWN		101,676	101,676	101,676	101,676	0	0	0	0	0	101,676	0	0	0	4,185	06/01/2029
83162C-TA-1	SBAP 2010-20A 1		07/01/2016	MBS PAYDOWN		376,775	376,775	408,565	376,677	0	98	0	98	0	376,775	0	0	0	12,025	01/01/2030
83162C-TB-9	SBAP 2010-20B 1, PASS THRU		08/01/2016	VARIOUS		187,357	187,357	187,357	187,357	0	0	0	0	0	187,357	0	0	0	6,154	02/01/2030
83162C-TK-9	SBAP 2010-20G 1		07/01/2016	MBS PAYDOWN		163,673	163,673	163,673	163,673	0	0	0	0	0	163,673	0	0	0	4,721	07/01/2030
83162C-TL-7	SBAP 2010-20H 1, PAA THROUGH		08/01/2016	VARIOUS		84,966	84,966	84,966	84,966	0	0	0	0	0	84,966	0	0	0	2,262	08/01/2030
3199999. Subtotal - Bonds - U.S. Special Revenues						33,833,079	33,833,079	35,831,219	33,893,649	0	(66,537)	0	(66,537)	0	33,833,079	0	0	0	1,532,539	XXX
001546-AR-1	AK STEEL CORP. MW CALLABLE		06/20/2016	TENDER OFFER		2,199,750	2,100,000	2,110,500	2,109,425	0	(2,171)	0	(2,171)	0	2,107,254	0	92,496	92,496	101,573	12/01/2018
00206R-AW-2	A T & T INC., M/W SR UNSECURED		05/15/2016	MATURITY		2,000,000	2,000,000	1,996,360	1,999,715	0	285	0	285	0	2,000,000	0	0	0	29,500	05/15/2016
00213R-AA-1	ARLFR 2012-1A A1, FLOATING RATE		12/15/2016	MBS PAYDOWN		316,104	316,104	319,463	316,359	0	(254)	0	(254)	0	316,104	0	0	0	3,790	12/15/2042
009158-AQ-9	AIR PRODUCTS & CHEMICALS, INC,M/W SR UNS		08/02/2016	MATURITY		3,000,000	3,000,000	2,990,270	2,998,807	0	1,193	0	1,193	0	3,000,000	0	0	0	60,000	08/02/2016
010392-ER-5	ALABAMA POWER CO, M/W SR NOTE		01/15/2016	MATURITY		1,000,000	1,000,000	984,880	999,906	0	94	0	94	0	1,000,000	0	0	0	26,000	01/15/2016
013817-AL-5	ALCOA INC MAKE WHOLE NOTE		12/30/2016	CALLED BY ISSUER at 100.428		2,008,557	2,000,000	1,994,200	1,999,212	0	724	0	724	0	1,999,936	0	8,621	8,621	156,942	02/01/2017
013817-AW-1	ALCOA INC, MW@40		04/12/2016	VARIOUS		3,305,828	3,489,000	3,535,371	3,530,571	0	(981)	220,484	(221,465)	0	3,309,107	0	(3,280)	(3,280)	96,359	10/01/2024
02146T-AB-3	CWALT 2006-24CB A2		12/27/2016	VARIOUS		35,855	40,891	35,933	0	0	40	0	40	0	35,855	0	0	0	610	06/25/2036
02146Y-AC-0	COUNTRYWIDE ALTERNATIVE LOAN TRUST		12/21/2016	MBS PAYDOWN		406,671	155,543	105,186	0	0	967	0	967	0	391,517	0	15,154	15,154	543	09/20/2046
02155F-AA-3	ALTICE US FINANCE, MW@50		08/18/2016	BARCLAYS CAPITAL INC FIXED		2,164,993	2,057,000	2,057,000	2,057,000	0	0	0	0	0	2,057,000	0	107,993	107,993	132,369	07/15/2023
023770-AA-8	AMER AIRLN 15-1 A PTT, MW@25		11/02/2016	MBS PAYDOWN		581,369	581,369	587,910	581,719	0	(350)	0	(350)	0	581,369	0	0	0	14,717	05/01/2027
02377B-AA-4	AMER AIRLN 15-2, MW@30		09/22/2016	MBS PAYDOWN		151,350	151,350	151,066	151,203	0	148	0	148	0	151,350	0	0	0	6,020	09/22/2027
02377B-AB-2	AMER AIRLN 15-2, MW@20		09/23/2016	MBS PAYDOWN		23,653	23,653	23,653	23,653	0	0	0	0	0	23,653	0	0	0	847	09/22/2027
0258M0-DC-0	AMERICAN EXPRESS CREDIT, SR UNSECURED		09/19/2016	MATURITY		8,144,000	8,144,000	8,259,675	8,174,953	0	(30,953)	0	(30,953)	0	8,144,000	0	0	0	228,032	09/19/2016
031162-BF-6	AMGEN INC., M/W SR UNSECURED		06/15/2016	MATURITY		1,000,000	1,000,000	997,680	999,775	0	225	0	225	0	1,000,000	0	0	0	11,500	06/15/2016
032511-BH-9	ANADARKO PETRO. CORP., M/W SR UNSECURED		12/01/2016	CALLED BY ISSUER at 103.979		571,885	550,000	550,000	550,000	0	0	0	0	0	550,000	0	21,885	21,885	42,466	09/15/2017
037389-AY-9	AON CORP, M/W SR UNSECURED		05/27/2016	MATURITY		6,900,000	6,900,000	6,970,635	6,906,301	0	(6,301)	0	(6,301)	0	6,900,000	0	0	0	107,813	05/27/2016

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
05348E-AM-1	AVALONBAY COMMUNITIES, INC. M/W SR UNSEC		11/15/2016	CALLED BY ISSUER at 101.761		5,319,065	5,227,000	5,552,386	5,292,164	0	(47,314)	0	(47,314)	0	5,244,849	0	74,216	74,216	340,147	03/15/2017
05377R-AT-1	AESOP FUNDING II LLC, 2011-3A A		11/20/2016	VARIOUS		4,000,000	4,000,000	3,998,125	3,999,671	0	329	0	329	0	4,000,000	0	0	0	96,617	11/20/2016
05377R-AW-4	AESOP 2011-5A B,CALLABLE,144A ELIGIBLE		12/20/2016	MBS PAYDOWN		2,333,333	2,333,333	2,480,169	2,398,832	0	(65,499)	0	(65,499)	0	2,333,333	0	0	0	96,367	02/20/2018
05526W-AA-1	BAMLL 2015-HAUL A1		12/07/2016	MBS PAYDOWN		30,031	30,031	31,696	0	0	(32)	0	(32)	0	30,031	0	0	0	215	07/05/2043
05526W-AE-3	BAMLL 2015-HAUL XA		11/07/2016	INTEREST ONLY PAYMENT		0	0	3,219	0	0	(3,219)	0	(3,219)	0	0	0	0	0	54	07/05/2043
05531F-AG-8	BB&T CORPORATION, CALLABLE MTN NOTE		02/16/2016	MATURITY		2,000,000	2,000,000	2,001,540	2,000,068	0	(68)	0	(68)	0	2,000,000	0	0	0	26,844	02/16/2016
055359-AC-7	BCRR 2009-1 2A1		12/20/2016	VARIOUS		876,233	876,233	885,098	0	0	(2,397)	0	(2,397)	0	876,233	0	0	0	30,103	07/17/2040
05566S-AA-1	BURLINGTON NORTH SANTA FE, MKWL/SINK,		01/15/2016	SINKING FUND REDEMPTION		124,478	124,478	124,632	124,478	0	0	0	0	0	124,478	0	0	0	3,006	01/15/2023
05567Y-AA-7	BURLINGTON NO SF 05-4 TRUST		10/03/2016	SINKING FUND REDEMPTION		58,340	58,340	56,006	58,300	0	40	0	40	0	58,340	0	0	0	1,456	04/01/2023
05568Y-AA-6	BNSF RAILWAY CO 2007-1M/W PASS THRU CERT		10/03/2016	SINKING FUND REDEMPTION		203,720	203,720	203,587	203,717	0	2	0	2	0	203,720	0	0	0	6,186	04/01/2024
05947U-MJ-4	BACM 2003-2 H		12/12/2016	MBS PAYDOWN		1,951	1,951	2,010	0	0	(3)	0	(3)	0	1,951	0	0	0	19	03/11/2041
05950P-AU-7	BAFC 2006-H 6A1		12/20/2016	MBS PAYDOWN		149,656	149,656	125,711	0	0	753	0	753	0	149,656	0	0	0	171	12/20/2055
059512-AE-3	BANC OF AMERICA COMMERCIAL MORTGAGE		12/12/2016	VARIOUS		863,479	863,479	886,046	0	0	(10,402)	0	(10,402)	0	863,479	0	0	0	28,274	06/10/2049
05955T-AA-8	BALL 2009-UB2 A4AA		12/27/2016	VARIOUS		803,210	803,210	812,748	0	0	(5,010)	0	(5,010)	0	803,210	0	0	0	23,506	02/24/2051
06406H-BX-6	BANK OF NEW YORK MELLON, NOTE		07/28/2016	MATURITY		2,000,000	2,000,000	1,998,300	1,999,795	0	205	0	205	0	2,000,000	0	0	0	46,000	07/28/2016
066053-AC-3	BAMH 1998-1 B1		12/12/2016	MBS PAYDOWN		568,246	568,246	586,181	0	0	(6,201)	0	(6,201)	0	568,246	0	0	0	18,509	08/10/2025
070101-D@-6	BASIN ELEC POWER COOP, IST MTGE		10/28/2016	MATURITY		166,667	166,667	166,667	166,667	0	0	0	0	0	166,667	0	0	0	6,667	10/28/2016
071813-AW-9	BAXTER INTERNATIONAL INC, M/W SR NOTE		03/02/2016	TENDER OFFER		1,237,043	1,260,000	1,295,519	1,263,549	0	(884)	0	(884)	0	1,262,665	0	(25,622)	(25,622)	37,377	09/01/2016
071813-AY-5	BAXTER INTERNATIONAL INC, M/W SR NOTE		03/02/2016	TENDER OFFER		10,297,132	9,700,000	9,980,544	9,872,946	0	(11,993)	0	(11,993)	0	9,860,953	0	436,179	436,179	131,792	06/01/2018
071813-BA-6	BAXTER INTERNATIONAL INC,MW@20 BULLET		03/02/2016	TENDER OFFER		1,196,025	1,110,000	1,243,533	1,196,394	0	(3,881)	0	(3,881)	0	1,192,513	0	3,512	3,512	27,334	08/15/2019
071813-BC-2	BAXTER INTERNATIONAL, INC. MW SR UNSEC		09/14/2016	VARIOUS		3,289,369	3,000,000	3,064,500	3,032,460	0	(3,443)	0	(3,443)	0	3,029,017	0	260,353	260,353	98,745	03/15/2020
071813-BL-2	BAXTER INTERNATIONAL INC,SR UNSECURED		09/14/2016	CALLED BY ISSUER at 109.543		2,190,860	2,000,000	2,000,258	2,000,204	0	(17)	0	(17)	0	2,000,187	0	190,673	190,673	47,822	06/15/2023
07330N-AC-9	BRANCH BANKING & TRUST,SR UNSECURED		09/02/2016	CALLED BY ISSUER at 100.000		4,000,000	4,000,000	3,998,560	3,999,643	0	322	0	322	0	3,999,966	0	34	34	53,006	10/03/2016
097014-AN-4	BOEING CAPITAL CORP., CALLABLE SR NOTE		08/15/2016	MATURITY		1,000,000	1,000,000	999,420	999,926	0	74	0	74	0	1,000,000	0	0	0	21,250	08/15/2016
099724-AE-6	BORG WARNER AUTO, M/W SR NOTE		11/01/2016	MATURITY		7,500,000	7,500,000	7,488,780	7,498,885	0	1,115	0	1,115	0	7,500,000	0	0	0	431,250	11/01/2016
10138M-AK-1	BOTTLING GROUP LLC, M/W SR UNSECURED		11/07/2016	CALLED BY ISSUER at 108.208		7,368,965	6,810,000	7,783,139	7,379,045	0	(156,896)	0	(156,896)	0	7,222,149	0	146,816	146,816	457,594	01/15/2019
11042A-AA-2	BRITISH AIR 13-1 A PTT, MW@50		12/20/2016	SINKING FUND REDEMPTION		51,502	51,502	54,592	0	0	(9)	0	(9)	0	51,502	0	0	0	595	06/20/2024
111320-AE-7	BROADCOM CORP., SR UNSECURED		02/01/2016	TENDER OFFER		8,110,480	8,276,000	8,405,117	8,351,443	0	(2,227)	0	(2,227)	0	8,349,216	0	(238,736)	(238,736)	56,484	11/01/2018
111320-AF-4	BROADCOM CORP, MW@15		02/01/2016	TENDER OFFER		6,762,000	6,900,000	6,551,554	6,614,018	0	3,316	0	3,316	0	6,617,334	0	144,666	144,666	80,021	08/15/2022
12189P-AD-4	BURLINGTON NORTH SANTA FE, M/W/SINK PASS		09/09/2016	VARIOUS		108,794	108,794	115,709	108,815	0	(20)	0	(20)	0	108,794	0	0	0	3,422	07/02/2018
12189P-AE-2	BURLINGTON N SANTA FE, P/T CERT		07/05/2016	SINKING FUND REDEMPTION		508,488	508,488	586,726	508,639	0	(152)	0	(152)	0	508,488	0	0	0	18,362	01/02/2020
12189P-AF-9	BURLINGTON NORTH SANTA FE, P/T CERT.		07/05/2016	SINKING FUND REDEMPTION		318,893	318,893	346,296	318,954	0	(62)	0	(62)	0	318,893	0	0	0	12,248	01/02/2021
12189P-AG-7	BURLINGTON NORTH SANTA FE, M/W, PT CERT		07/22/2016	SINKING FUND REDEMPTION		152,209	152,209	169,052	152,210	0	(1)	0	(1)	0	152,209	0	0	0	6,282	01/15/2021
12189P-AL-6	BURLINGTON NORTH SANTA FE,SINKS, CERTS		01/15/2016	SINKING FUND REDEMPTION		159,547	159,547	174,152	159,547	0	0	0	0	0	159,547	0	0	0	4,741	01/15/2022
12189P-AM-4	BURLINGTON NORTH SANTA FE,PASS THRU CERT		01/15/2016	SINKING FUND REDEMPTION		303,533	303,533	304,546	303,533	0	0	0	0	0	303,533	0	0	0	7,801	01/15/2021
12200B-AA-6	BURLINGTON NORTH SANTA FE 04-1 TRUST		07/15/2016	SINKING FUND REDEMPTION		350,432	350,432	364,303	350,436	0	(4)	0	(4)	0	350,432	0	0	0	8,029	01/15/2021
12479L-AC-4	CAL FUNDING II LTD,144A ABS, CALLABLE		12/27/2016	MBS PAYDOWN		800,000	800,000	798,504	798,204	0	1,796	0	1,796	0	800,000	0	0	0	14,517	03/27/2028
12532A-BD-0	CFCRE 2016-C6 XA		12/12/2016	INTEREST ONLY PAYMENT		0	0	330	0	0	(330)	0	(330)	0	0	0	0	0	4	11/10/2049
125634-AG-0	CLI FUNDING LLC,144A ELEGIBLE, CALLABLE		12/19/2016	MBS PAYDOWN		464,000	464,000	451,041	461,052	0	2,948	0	2,948	0	464,000	0	0	0	7,792	03/18/2028
125634-AJ-4	CLIF 2013 -2A CALLABLE, 144A ELIG NOTE		12/19/2016	MBS PAYDOWN		764,400	764,400	757,598	762,393	0	2,007	0	2,007	0	764,400	0	0	0	13,299	06/18/2028
12591Q-AS-1	COMM 2014-UBS4 XA		12/12/2016	INTEREST ONLY PAYMENT		0	0	1,096	0	0	(1,096)	0	(1,096)	0	0	0	0	0	30	08/10/2047
12594M-BD-9	COMM MORTGAGE TRUST		11/14/2016	INTEREST ONLY PAYMENT		0	0	258	0	0	(258)	0	(258)	0	0	0	0	0	3	10/10/2049
126408-GJ-6	CSX CORPORATION, M/W NOTE		11/17/2016	CALLED BY ISSUER at 102.196		1,021,960	1,000,000	998,170	999,692	0	203	0	203	0	999,896	0	22,064	22,064	58,489	05/01/2017

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
126650-AW-0	CVS CORP.,144A M/W/SINK, PASS THRU CERTS		12/12/2016	SINKING FUND REDEMPTION		136,606	136,606	138,678	136,700	0	(93)	0	(93)	0	136,606	0	0	0	3,952	01/11/2027
126650-BC-3	CVS CORP.		12/12/2016	SINKING FUND REDEMPTION		347,347	347,347	364,150	348,076	0	(729)	0	(729)	0	347,347	0	0	0	11,162	01/10/2028
126650-BH-2	CVS CAREMARK CORP, M/W SR UNSECURED		07/27/2016	CALLED BY ISSUER at 104.176		6,569,350	6,306,000	6,748,433	6,402,145	0	(38,138)	0	(38,138)	0	6,364,007	0	205,344	205,344	237,701	06/01/2017
126650-BP-4	CVS LEASE PASS THROUGH		12/12/2016	SINKING FUND REDEMPTION		104,496	104,496	106,393	104,571	0	(76)	0	(76)	0	104,496	0	0	0	3,448	12/10/2028
126650-BY-5	CVS PASS-THROUGH TRUST,144A, SINKABLE		12/12/2016	SINKING FUND REDEMPTION		28,763	28,763	28,763	28,763	0	0	0	0	0	28,763	0	0	0	932	01/10/2034
126650-CA-6	CVS CAREMARK CORP,MW@10		12/05/2016	MATURITY		3,300,000	3,300,000	3,320,856	3,306,929	0	(6,929)	0	(6,929)	0	3,300,000	0	0	0	39,600	12/05/2016
12665V-AA-0	CVS PASS-THROUGH TR 2014		12/12/2016	SINKING FUND REDEMPTION		30,002	30,002	30,002	30,002	0	0	0	0	0	30,002	0	0	0	681	08/10/2036
12670-JD-1	CWL 2005-IM3 A3		12/27/2016	MBS PAYDOWN		160,479	227,607	185,285	0	0	2,604	0	2,604	0	160,479	0	0	0	602	03/25/2036
12667H-AD-3	CWL 2006-20 2A3		12/27/2016	MBS PAYDOWN		87,956	87,956	79,284	0	0	557	0	557	0	87,956	0	0	0	156	04/25/2047
12668B-EG-4	CWALT 2005-85CB 2A2		12/27/2016	VARIOUS		16,679	16,889	15,791	0	0	78	0	78	0	16,679	0	0	0	239	02/25/2036
12768X-AA-2	CAESARS ENT RESORT PROP,MW@50 CALLABLE		05/02/2016	VARIOUS		1,188,000	1,200,000	1,269,000	1,243,014	0	(3,576)	64,638	(68,214)	0	1,174,800	0	13,200	13,200	57,067	10/01/2020
131477-AN-1	CALUMET SPECIALTY PROD, CALLABLE		12/06/2016	BARCLAYS CAPITAL INC FIXED		1,486,470	1,816,000	1,823,183	1,820,979	0	(1,319)	0	(1,319)	0	1,819,660	0	(333,190)	(333,190)	135,656	04/15/2021
14040H-AX-3	CAPITAL ONE FINANCIAL CO, SR NOTE		07/15/2016	MATURITY		3,000,000	3,000,000	2,998,590	2,999,836	0	164	0	164	0	3,000,000	0	0	0	94,500	07/15/2016
142339-AC-4	CARLISLE COMPANIES INC., MAKE WHOLE NOTE		08/15/2016	MATURITY		2,000,000	2,000,000	1,985,000	1,998,776	0	1,224	0	1,224	0	2,000,000	0	0	0	122,500	08/15/2016
149123-BM-2	CATERPILLAR, INC.MAKE WHOLE NOTE		08/15/2016	MATURITY		2,000,000	2,000,000	2,001,460	2,000,121	0	(121)	0	(121)	0	2,000,000	0	0	0	114,000	08/15/2016
14912L-2Y-6	CATERPILLAR, INC., MTN NOTE		03/15/2016	MATURITY		2,000,000	2,000,000	1,997,840	1,999,944	0	56	0	56	0	2,000,000	0	0	0	55,000	03/15/2016
14912L-4S-7	CATERPILLAR FINANCIAL SE MTN		04/01/2016	MATURITY		1,000,000	1,000,000	998,230	999,906	0	94	0	94	0	1,000,000	0	0	0	13,250	04/01/2016
14912L-4X-6	CATERPILLAR FINANCIAL SE,SR UNSECURED		08/01/2016	MATURITY		1,000,000	1,000,000	1,004,388	1,000,554	0	(554)	0	(554)	0	1,000,000	0	0	0	20,500	08/01/2016
156686-AM-9	CENTURYLINK INC, MW@20		12/07/2016	VARIOUS		1,617,485	1,732,000	1,798,198	1,796,053	0	(3,313)	0	(3,313)	0	1,792,740	0	(175,255)	(175,255)	160,532	01/15/2028
156700-AS-5	CENTURYLINK INC, SR UNSECURED		03/23/2016	VARIOUS		2,491,656	2,588,000	2,654,460	2,639,947	0	(1,723)	0	(1,723)	0	2,638,224	0	(146,568)	(146,568)	80,716	03/15/2022
156700-AW-6	CENTURYLINK INC, M/W SR UNSECURED		05/23/2016	BARCLAYS CAPITAL INC FIXED		1,223,381	1,195,000	1,293,588	1,259,135	0	(5,600)	0	(5,600)	0	1,253,535	0	(30,154)	(30,154)	43,879	04/01/2020
156700-AZ-9	CENTURYLINK INC		11/01/2016	VARIOUS		2,119,210	2,370,000	2,376,640	2,376,295	0	(313)	0	(313)	0	2,375,982	0	(256,772)	(256,772)	90,185	04/01/2025
15724*-AN-3	CF INDUSTRIES		11/21/2016	CALLED BY ISSUER at 117.714		4,708,546	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	708,546	708,546	228,423	10/15/2025
16165Y-AB-8	CFLX 2007-M1 1A2		12/27/2016	MBS PAYDOWN		69,007	89,014	68,763	0	0	740	0	740	0	69,007	0	0	0	232	08/25/2037
163893-AD-2	CHEMTURA CORP, M/W SR UNSECURED		03/09/2016	VARIOUS		2,368,473	2,414,000	2,410,949	2,409,183	0	36	4,950	(4,914)	0	2,404,270	0	(35,797)	(35,797)	84,909	07/15/2021
17252M-AJ-9	CINTAS CORP. NO. 2, M/W CO GUARNT		06/01/2016	MATURITY		9,200,000	9,200,000	9,468,094	9,233,519	0	(33,519)	0	(33,519)	0	9,200,000	0	0	0	131,100	06/01/2016
17275R-AC-6	CISCO SYSTEMS, M/W SR UNSECURED		02/22/2016	MATURITY		3,331,000	3,331,000	3,728,867	3,341,190	0	(10,190)	0	(10,190)	0	3,331,000	0	0	0	91,603	02/22/2016
172967-GG-0	CITIGROUP INC, SR UNSECURED		01/15/2016	MATURITY		4,000,000	4,000,000	3,989,880	3,999,867	0	133	0	133	0	4,000,000	0	0	0	25,000	01/15/2016
17311Q-BL-3	CITIGROUP COMMERCIAL MORTGAGE TRUST		12/12/2016	MBS PAYDOWN		49,080	49,080	50,826	0	0	(913)	0	(913)	0	49,080	0	0	0	1,959	12/10/2049
18055#-AJ-1	CLARION LION PROP FUND HLDGS LP,P/P		06/15/2016	MATURITY		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	113,800	06/15/2016
185508-AF-5	CLECO POWER LLC CALL@MW		12/21/2016	CALLED BY ISSUER at 107.428		2,148,552	2,000,000	1,992,860	1,997,819	0	834	0	834	0	1,998,653	0	149,899	149,899	135,217	06/15/2018
191098-AH-5	COCA-COLA BOTTL M/W SR UNSEC		06/15/2016	MATURITY		4,900,000	4,900,000	5,035,851	4,928,390	0	(28,390)	0	(28,390)	0	4,900,000	0	0	0	122,500	06/15/2016
191216-AU-4	COCA COLA COMPANY,MW +10BP		09/01/2016	MATURITY		1,000,000	1,000,000	999,800	999,973	0	27	0	27	0	1,000,000	0	0	0	18,000	09/01/2016
19416Q-DH-0	COLGATE-PALMOLIVE CO, NOTE		11/07/2016	MATURITY		3,000,000	3,000,000	2,999,760	2,999,975	0	25	0	25	0	3,000,000	0	0	0	156,000	11/07/2016
20030N-AG-6	COMCAST CORP, M/W CO GUARNT		06/15/2016	MATURITY		3,462,000	3,462,000	3,609,396	3,473,924	0	(11,924)	0	(11,924)	0	3,462,000	0	0	0	85,685	06/15/2016
202795-HN-3	COMMONWEALTH EDISON, IST MTGE, M/W		08/15/2016	MATURITY		3,082,000	3,082,000	3,301,346	3,104,678	0	(22,678)	0	(22,678)	0	3,082,000	0	0	0	183,379	08/15/2016
202795-HX-1	COMMONWEALTH EDISON, IST MORTGAGE		08/01/2016	CALLED BY ISSUER at 100.000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	17,875	09/01/2016
20337Y-AA-5	COMMSCOPE TECH FINANCE L, MW@50		01/14/2016	BANK OF AMERICA - MERRIL LYNCH		502,080	523,000	503,388	503,388	0	0	0	0	0	503,388	0	(1,308)	(1,308)	3,051	06/15/2025
20341W-AA-3	COMMUNICATIONS SALES & L, MW@50		05/24/2016	VARIOUS		3,283,500	3,300,000	3,326,566	3,323,998	0	(1,029)	61,507	(62,536)	0	3,261,462	0	22,038	22,038	119,377	04/15/2023
205363-AL-8	COMPUTER SCIENCES CORP, 144A, SR UNSECUR		03/24/2016	CALLED BY ISSUER at 109.868		4,394,720	4,000,000	4,538,340	4,179,189	0	(17,879)	0	(17,879)	0	4,161,311	0	233,409	233,409	131,444	03/15/2018
20825T-AA-5	CONOCOPHILLIPS, M/W NOTE		10/15/2016	MATURITY		4,000,000	4,000,000	3,967,040	3,996,495	0	3,505	0	3,505	0	4,000,000	0	0	0	225,000	10/15/2016
20903X-AE-3	CONSOLIDATED COMMUNICATI		02/18/2016	VARIOUS		490,863	604,000	582,105	582,105	0	0	0	0	0	582,105	0	(91,243)	(91,243)	14,519	10/01/2022
209111-EN-9	CONSOLIDATED EDISON, M/W NOTE		09/15/2016	MATURITY		1,000,000	1,000,000	996,150	999,652	0	348	0	348	0	1,000,000	0	0	0	55,000	09/15/2016
210805-BU-0	CONTINENTAL AIRLINES, INC., P/T 1997-4		07/05/2016	SINKING FUND REDEMPTION		121,444	121,444	130,258	121,549	0	(106)	0	(106)	0	121,444	0	0	0	4,205	01/02/2018

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
217203-AE-8	COPANO ENERGY LLC/FIN CO, CO GUARNT		09/30/2016	CALLED BY ISSUER at 103.563		767,402	741,000	785,460	765,265	0	(5,164)	0	(5,164)	0	760,101	0	7,300	7,300	52,650	04/01/2021
225310-AK-7	CREDIT ACCEPTANC		10/31/2016	WELLS FARGO BANKS		1,141,813	1,100,000	1,129,740	1,127,499	0	(3,840)	0	(3,840)	0	1,123,658	0	18,154	18,154	89,545	03/15/2023
227170-AE-7	CRONOS CONTAINERS PROGRAM LTD OTHER ABS		12/19/2016	MBS PAYDOWN		740,000	740,000	738,667	739,215	0	785	0	785	0	740,000	0	0	0	12,346	04/18/2028
23243A-AD-8	CWALT 2006-OA12 A2		12/20/2016	MBS PAYDOWN		88,904	111,222	69,653	0	0	760	0	760	0	88,904	0	0	0	210	09/20/2046
23305X-AE-1	DBUBS 2011-LC2A XA		12/12/2016	INTEREST ONLY PAYMENT		0	0	837	0	0	(837)	0	(837)	0	0	0	0	0	55	07/10/2044
23305X-AS-0	DBUBS 2011-LC2A A1FL		12/12/2016	MBS PAYDOWN		82,076	82,076	80,896	0	0	145	0	145	0	82,076	0	0	0	602	07/12/2044
235851-AG-7	DANAHER CORP., M/W SR UNSEC		08/15/2016	CALLED BY ISSUER at 106.609		10,469,004	9,820,000	10,131,797	9,904,736	0	(25,326)	0	(25,326)	0	9,879,410	0	589,593	589,593	598,406	01/15/2018
235851-AH-5	DANAHER CORP, SR NOTE		08/15/2016	CALLED BY ISSUER at 110.595		3,317,850	3,000,000	3,013,000	3,004,867	0	(905)	0	(905)	0	3,003,962	0	313,888	313,888	154,800	03/01/2019
235851-AL-6	DANAHER CORP., M/W SR NOTE		06/23/2016	MATURITY		3,050,000	3,050,000	3,062,668	3,051,273	0	(1,273)	0	(1,273)	0	3,050,000	0	0	0	35,075	06/23/2016
237266-AG-6	DARLING INGREDIENTS INC		02/10/2016	VARIOUS		1,535,475	1,556,000	1,558,660	1,555,420	0	(244)	0	(244)	0	1,555,176	0	(19,701)	(19,701)	47,902	01/15/2022
23918K-AQ-1	DAVITA HEALTHCARE PARTNE,MW@50 CALLABLE		08/16/2016	VARIOUS		2,610,943	2,500,000	2,493,750	2,494,072	0	354	0	354	0	2,494,426	0	116,517	116,517	136,146	07/15/2024
242370-AD-6	DEAN FOODS CO, MW@50		05/12/2016	VARIOUS		1,989,855	1,900,000	1,905,378	1,904,818	0	(273)	0	(273)	0	1,904,545	0	85,310	85,310	80,396	03/15/2023
24422E-RC-5	JOHN DEERE CAP CORP., NOTE		06/07/2016	MATURITY		2,000,000	2,000,000	1,996,060	1,999,641	0	359	0	359	0	2,000,000	0	0	0	22,500	06/07/2016
247025-AE-9	DELL INC, MW@15		06/13/2016	VARIOUS		2,018,848	2,088,000	2,287,720	2,280,530	0	(4,854)	0	(4,854)	0	2,275,676	0	(256,829)	(256,829)	98,043	04/15/2028
24702R-AQ-4	DELL INC, MW@20		02/25/2016	VARIOUS		745,020	819,000	794,430	794,430	0	0	0	0	0	794,430	0	(49,410)	(49,410)	14,856	04/01/2021
247361-ZH-4	DELTA AIR LINES 2010-2A, MW@50		11/23/2016	SINKING FUND REDEMPTION		168,036	168,036	176,438	0	0	0	0	0	0	168,036	0	0	0	4,159	05/23/2019
24736X-AA-6	DELTA AIR LINES 2015-1AA, MW@20		08/01/2016	MBS PAYDOWN		41,722	41,722	41,722	41,722	0	0	0	0	0	41,722	0	0	0	1,053	07/30/2027
24736Y-AA-4	DELTA AIR LINES 2015-1A, MW@25		08/01/2016	MBS PAYDOWN		155,307	155,307	156,367	83,442	0	(36)	0	(36)	0	155,307	0	0	0	3,643	07/30/2027
249030-AB-3	DENTSPLY INTERNATIONAL,MW@30		08/15/2016	MATURITY		2,800,000	2,800,000	2,911,188	2,827,718	0	(27,718)	0	(27,718)	0	2,800,000	0	0	0	77,000	08/15/2016
25150W-AA-2	DEUTSCHE ALT - A SECURITIES INC MORTGAGE		12/27/2016	MBS PAYDOWN		146,412	146,412	114,750	0	0	3,447	0	3,447	0	146,412	0	0	0	427	07/25/2047
25179M-AP-8	DEVON ENERGY CORP., M/W SR UNSECURED		03/10/2016	JP MORGAN CHASE		1,651,940	2,000,000	2,101,840	2,069,510	0	(2,157)	0	(2,157)	0	2,067,352	0	(415,412)	(415,412)	21,667	05/15/2022
25456G-AB-6	DRCT 2013-2 A2		09/20/2016	VARIOUS		487,410	487,410	487,403	487,406	0	4	0	4	0	487,410	0	0	0	3,080	08/20/2018
25470X-AL-9	DISH DBS CORP, MW@50		08/25/2016	VARIOUS		3,854,450	4,198,000	3,860,176	3,861,017	0	172	0	172	0	3,861,189	0	(6,739)	(6,739)	156,783	03/15/2023
25470X-AY-1	DISH DBS CORP, MW@50		12/22/2016	VARIOUS		821,733	731,000	786,739	0	0	(695)	0	(695)	0	786,044	0	35,689	35,689	30,365	07/01/2026
25755T-AC-4	DOMINOS PIZZA MASTER ISSUER LLC		10/25/2016	MBS PAYDOWN		488,475	488,475	526,232	494,031	0	(5,556)	0	(5,556)	0	488,475	0	0	0	12,055	01/25/2042
26112T-AE-6	QUAPAW DOWNSTREAM DEV. 144A SR SECURED		10/03/2016	VARIOUS		205,438	200,000	198,674	199,284	0	109	0	109	0	199,394	0	6,044	6,044	23,567	07/01/2019
26441C-AG-0	DUKE ENERGY CORP.M/W SR UNSECURED		11/15/2016	MATURITY		2,000,000	2,000,000	1,999,900	1,999,982	0	18	0	18	0	2,000,000	0	0	0	43,000	11/15/2016
26442C-AL-8	DUKE ENERGY CAROLINAS,M/W IST MTGE		12/15/2016	MATURITY		1,000,000	1,000,000	998,370	999,679	0	321	0	321	0	1,000,000	0	0	0	17,500	12/15/2016
26613T-AF-7	DUPONT FABROS TECH LP, MW@50		12/07/2016	SUNTRUST-T CAPITAL		2,412,125	2,300,000	2,289,784	2,290,347	0	934	0	934	0	2,291,281	0	120,844	120,844	128,297	06/15/2023
268787-AB-4	EP ENERGY/EVEREST ACQ, MW@50		04/19/2016	VARIOUS		860,380	1,666,000	1,246,175	1,254,420	0	6,610	811,210	(804,600)	0	449,820	0	410,560	410,560	82,350	09/01/2022
268787-AD-0	EP ENER/EVEREST ACQ FIN, MW@50		04/19/2016	VARIOUS		1,310,215	2,449,000	2,451,040	2,450,910	0	(50)	1,795,753	(1,795,803)	0	655,108	0	655,108	655,108	55,077	06/15/2023
26907Y-AA-2	ESH HOSPITALITY INC,MW@50		03/16/2016	BARCLAYS CAPITAL INC FIXED		1,870,515	1,899,000	1,851,525	1,851,525	0	0	0	0	0	1,851,525	0	18,990	18,990	38,771	05/01/2025
26926X-AB-9	EV ENERGY PARTNERS/FIN,SR UNSECURED		05/18/2016	VARIOUS		587,500	1,175,000	1,257,250	1,202,448	0	(3,427)	944,928	(948,355)	0	254,094	0	333,406	333,406	56,922	04/15/2019
277432-AM-2	EASTMAN CHEMICAL CO. M/W SR UNSECURED		12/19/2016	CALLED BY ISSUER at 101.433		17,123,079	16,945,000	17,379,969	17,110,432	0	(77,329)	0	(77,329)	0	17,033,102	0	89,976	89,976	329,872	06/01/2017
278865-AK-6	ECOLAB, INC. M/W SR UNSECURED		12/08/2016	MATURITY		10,787,000	10,787,000	11,255,511	10,923,466	0	(136,466)	0	(136,466)	0	10,787,000	0	0	0	323,610	12/08/2016
29364G-AG-8	ENTERGY CORP., M/W SR UNSECURED		12/27/2016	CALLED BY ISSUER at 100.000		1,000,000	1,000,000	998,850	999,740	0	250	0	250	0	999,989	0	11	11	66,583	01/15/2017
29364N-AQ-1	ENTERGY MISSISSIPPI INC, IST MTGE		06/01/2016	MATURITY		1,750,000	1,750,000	1,749,738	1,749,979	0	21	0	21	0	1,750,000	0	0	0	28,438	06/01/2016
29444U-AQ-9	EQUINIX INC, MW@50		08/01/2016	VARIOUS		2,067,745	1,960,000	1,960,000	1,960,000	0	0	0	0	0	1,960,000	0	107,745	107,745	61,474	01/15/2026
30049X-AA-5	EVOLUTION ESCROW ISSUER, MW@50		08/01/2016	BARCLAYS CAPITAL INC FIXED		1,830,681	2,304,000	2,303,425	2,303,310	0	(82)	0	(82)	0	2,303,228	0	(472,547)	(472,547)	152,954	03/15/2022
30161M-AL-7	EXELON CORPORATION,MW@40 3/15/2022		12/22/2016	VARIOUS		4,137,220	4,000,000	3,999,040	3,999,325	0	89	0	89	0	3,999,414	0	137,806	137,806	171,181	06/15/2022
30162A-AF-5	EXELIS INC, SR UNSECURED		10/01/2016	MATURITY		4,500,000	4,500,000	4,591,355	4,515,687	0	(15,687)	0	(15,687)	0	4,500,000	0	0	0	191,250	10/01/2016
302182-AF-7	EXPRESS SCRIPTS, INC., M/W CO GUARNT		03/02/2016	TENDER OFFER		5,025,900	5,000,000	5,010,850	5,000,878	0	(400)	0	(400)	0	5,000,478	0	25,422	25,422	46,441	05/15/2016
30291D-AA-4	FRS LLC,144A ELIGIBLE		12/15/2016	MBS PAYDOWN		329,002	329,002	325,609	329,914	0	(912)	0	(912)	0	329,002	0	0	0	3,177	04/15/2043
30291D-AB-2	FLAGSHIP RAIL CAR 2013-1A A2, 144A ELIG		09/15/2016	MBS PAYDOWN		22,023	22,023	21,959	21,983	0	40	0	40	0	22,023	0	0	0	321	04/15/2043
313305-AA-2	FEDEX CORP 2012 PASS TST,144A,M/W/SINK		07/15/2016	SINKING FUND REDEMPTION		1,005,817	1,005,817	1,009,589	1,005,865	0	(48)	0	(48)	0	1,005,817	0	0	0	13,488	01/15/2018
31331F-AX-9	FEDERAL EXPRESS CORP., P/T CERT, SRS 981		01/15/2016	SINKING FUND REDEMPTION		204,165	204,165	207,268	204,165	0	0	0	0	0	204,165	0	0	0	6,860	01/15/2022
31331F-AY-7	FEDERAL EXPRESS CORP P/T CERT SRS 981B		01/15/2016	SINKING FUND REDEMPTION		530,337	530,337	544,866	529,725	0	612	0	612	0	530,337	0	0	0	18,151	01/15/2019

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31331F-AZ-4	FEDERAL EXPRESS CORP. SINKABLE		01/15/2016	MATURITY		294,200	294,200	325,827	294,377	0	(176)	0	(176)	0	294,200	0	0	0	10,326	01/15/2016
319963-BN-3	FIRST DATA CORPORATION, MW@50		05/04/2016	MORGAN STANLEY & COMPANY		539,438	525,000	525,000	525,000	0	0	0	0	0	525,000	0	14,438	14,438	21,007	08/15/2023
32008D-AA-4	FIRST DATA CORPORATION, MW		07/07/2016	GOLDMAN SACHS & COMPANY		3,188,115	3,141,000	3,141,000	3,141,000	0	0	0	0	0	3,141,000	0	47,115	47,115	99,029	01/15/2024
32055R-AN-7	FIRST INDUSTRIAL LP, M/W SR UNSECURED		01/15/2016	MATURITY		3,310,000	3,310,000	3,022,944	3,307,418	0	2,582	0	2,582	0	3,310,000	0	0	0	95,163	01/15/2016
34706Q-AA-6	FCRE 2016-1A A1		12/23/2016	VARIOUS		130,108	130,108	130,108	0	0	0	0	0	0	130,108	0	0	0	803	09/21/2032
34960L-AA-8	FORTRESS CREDIT INVESTMENTS LTD		10/17/2016	MBS PAYDOWN		191,070	191,070	189,160	0	0	1,431	0	1,431	0	191,070	0	0	0	1,909	07/17/2023
35906A-AB-4	FRONTIER COMMUNICATIONS, M/W SR NOTE		05/04/2016	JP MORGAN CHASE		946,094	875,000	863,650	870,614	0	512	0	512	0	871,126	0	74,968	74,968	43,051	10/01/2018
35906A-AM-0	FRONTIER COMMUNICATIONS, MW@50		04/28/2016	BARCLAYS CAPITAL INC		776,700	863,000	735,708	735,708	0	0	0	0	0	735,708	0	40,993	40,993	49,191	01/15/2023
35906A-AW-8	FRONTIER COMMUNICATIONS		09/22/2016	FIXED		1,299,095	1,200,000	1,206,000	1,206,000	0	(358)	0	(358)	0	1,205,642	0	93,453	93,453	126,652	09/15/2022
35906A-AZ-1	FRONTIER COMMUNICATIONS		12/23/2016	VARIOUS		5,901,500	5,595,000	5,611,091	5,610,595	0	(462)	0	(462)	0	5,610,132	0	291,368	291,368	667,925	09/15/2025
361448-AK-9	GATX CORP., M/W SR UNSECURED		07/15/2016	VARIOUS		2,207,244	2,200,000	2,205,544	2,200,675	0	(540)	0	(540)	0	2,200,135	0	7,110	7,110	68,233	07/15/2016
36159X-AF-7	GECMC 2007-C1 A1A		12/12/2016	MBS PAYDOWN		150,927	150,927	154,199	0	0	(904)	0	(904)	0	150,927	0	0	0	3,411	12/10/2049
3622MH-AB-2	GSAMP 2007-FM2 A2A		12/27/2016	MBS PAYDOWN		38,010	38,010	22,711	0	0	115	0	115	0	38,010	0	0	0	27	01/25/2037
362341-XG-9	GSR 2005-AR7 6A1		12/27/2016	MBS PAYDOWN		18,111	18,111	17,840	0	0	21	0	21	0	18,111	0	0	0	48	11/25/2035
36245D-AD-2	GSAMP 2006-FM2 A2C		12/27/2016	MBS PAYDOWN		10,173	10,173	4,629	0	0	38	0	38	0	10,173	0	0	0	10	09/25/2036
36246L-AE-1	GS MORTGAGE SECURITIES TRUST AGNCY		12/12/2016	VARIOUS		100,959	100,959	104,133	0	0	(1,934)	0	(1,934)	0	100,959	0	0	0	4,199	08/10/2045
36467W-AA-7	GAMESTOP CORP, MW@50		09/27/2016	SEAPORT GROUP SECURITIES		1,939,683	1,897,000	1,922,975	1,915,853	0	(4,863)	0	(4,863)	0	1,910,991	0	28,692	28,692	104,045	10/01/2019
36804P-AF-3	GATX CORPORATION, PASS THRU CERTS		07/05/2016	SINKING FUND REDEMPTION		42,278	42,278	42,278	42,278	0	0	0	0	0	42,278	0	0	0	1,782	01/02/2025
369300-AN-8	GENERAL CABLE CORP, MW@50		07/08/2016	VARIOUS		2,246,080	2,413,000	2,249,423	2,260,455	0	6,465	77,438	(70,973)	0	2,189,482	0	56,598	56,598	98,504	10/01/2022
36962G-5C-4	GENERAL ELEC CAP CORP, SR UNSECURED		05/09/2016	MATURITY		4,000,000	4,000,000	3,992,240	3,999,411	0	589	0	589	0	4,000,000	0	0	0	59,000	05/09/2016
36962G-5H-3	GENERAL ELECTRIC CAPITAL CORP., UNSEC		10/17/2016	MATURITY		2,000,000	2,000,000	1,997,620	1,999,595	0	405	0	405	0	2,000,000	0	0	0	67,000	10/17/2016
36962G-Y4-0	GENERAL ELECTRIC CAP CORP, MTN NOTE		10/20/2016	MATURITY		1,000,000	1,000,000	994,730	999,466	0	534	0	534	0	1,000,000	0	0	0	53,750	10/20/2016
37244D-AC-3	GENON ENERGY INC, MW +50BP		04/01/2016	VARIOUS		1,280,173	1,759,000	1,925,850	1,887,840	0	(4,080)	204,997	(209,077)	0	1,678,764	0	(398,591)	(398,591)	74,876	10/15/2018
373334-JV-4	GEORGIA POWER CO, SR UNSECURED		04/15/2016	MATURITY		1,000,000	1,000,000	999,730	999,983	0	17	0	17	0	1,000,000	0	0	0	15,000	04/15/2016
375558-AT-0	GILEAD SCIENCES INC, M/W SR UNSECURED		12/01/2016	MATURITY		1,000,000	1,000,000	998,360	999,677	0	323	0	323	0	1,000,000	0	0	0	30,500	12/01/2016
377316-AM-6	GLATFELTER (PH) CO,MW@50 CALLABLE		02/18/2016	STIFEL NICOLAUS		943,063	955,000	974,000	967,159	0	(594)	0	(594)	0	966,566	0	(23,503)	(23,503)	18,251	10/15/2020
38021F-AA-9	GOAL 2015-1 A		12/27/2016	VARIOUS		162,274	177,787	167,564	0	0	923	0	923	0	162,274	0	0	0	750	09/25/2041
38141G-EE-0	GOLDMAN SACHS GROUP INC, SR UNSECURED		01/15/2016	MATURITY		1,500,000	1,500,000	1,544,430	1,500,308	0	(308)	0	(308)	0	1,500,000	0	0	0	40,125	01/15/2016
38141G-ER-1	GOLDMAN SACHS GROUP INC, SR UNSECURED		10/01/2016	MATURITY		2,000,000	2,000,000	2,098,660	2,012,025	0	(12,025)	0	(12,025)	0	2,000,000	0	0	0	115,000	10/01/2016
38143U-SC-6	GOLDMAN SACHS GROUP INC., SR UNSECURED		02/07/2016	MATURITY		1,000,000	1,000,000	1,004,660	1,000,106	0	(106)	0	(106)	0	1,000,000	0	0	0	18,125	02/07/2016
382550-BE-0	GOODYEAR TIRE & RUBBER, MW@50		04/28/2016	SUNTRUST-T CAPITAL		1,362,238	1,313,000	1,320,875	1,320,659	0	(471)	0	(471)	0	1,320,188	0	42,049	42,049	33,272	11/15/2023
38259P-AC-6	GOOGLE INC., M/W SR UNSECURED		05/19/2016	MATURITY		1,000,000	1,000,000	994,540	999,560	0	440	0	440	0	1,000,000	0	0	0	10,625	05/19/2016
39121J-A*-1	GREAT RIVER ENERGY, 1ST MORT,SERIES 2009		07/01/2016	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		07/01/2016	SINKING FUND REDEMPTION		547,372	547,372	554,764	547,898	0	(526)	0	(526)	0	547,372	0	0	0	31,906	07/01/2017
39121J-AH-3	GREAT RIVER ENERGY, 144A IST MTGE		07/01/2016	SINKING FUND REDEMPTION		62,000	62,000	62,000	62,000	0	0	0	0	0	62,000	0	0	0	2,776	07/01/2030
402479-BX-6	GULF POWER CO. M/W SR UNSECURED		12/01/2016	MATURITY		1,500,000	1,500,000	1,599,165	1,514,488	0	(14,488)	0	(14,488)	0	1,500,000	0	0	0	79,500	12/01/2016
404030-AE-8	H&E EQUIPMENT SERVICES, MW@50 CALLABLE		05/17/2016	VARIOUS		1,492,470	1,449,000	1,515,195	1,496,579	0	(3,644)	0	(3,644)	0	1,492,935	0	(465)	(465)	72,973	09/01/2022
404119-BM-0	HCA INC,MW@50		03/16/2016	JEFFERIES & CO., INC.		3,871,588	3,805,000	3,812,928	3,810,248	0	(343)	0	(343)	0	3,809,905	0	61,683	61,683	73,722	03/15/2019
404119-BR-9	HCA INC, MW@50		03/16/2016	DEUTSCHE BANC		554,850	548,000	552,453	552,126	0	(80)	0	(80)	0	552,046	0	2,804	2,804	18,818	02/01/2025
404121-AF-2	HCA INC, MW@50		04/14/2016	JP MORGAN CHASE		1,380,375	1,350,000	1,397,250	1,392,659	0	(1,496)	0	(1,496)	0	1,391,164	0	(10,789)	(10,789)	29,925	05/01/2023
404121-AG-0	HCA INC,MW@50		03/01/2016	VARIOUS BROKERS		2,315,500	2,200,000	2,243,515	2,237,002	0	(720)	0	(720)	0	2,236,282	0	79,218	79,218	44,160	05/01/2023
40414L-AC-3	HCP INC, M/W SR UNSECURED		02/01/2016	MATURITY		2,868,000	2,868,000	2,967,722	2,870,254	0	(2,254)	0	(2,254)	0	2,868,000	0	0	0	53,775	02/01/2016
406216-BH-3	HALLIBURTON CO, MW@25		05/12/2016	CALLED BY ISSUER at 101.000		1,010,000	1,000,000	999,190	999,204	0	39	0	39	0	999,243	0	10,757	10,757	16,781	11/15/2022
41283L-AA-3	HARLEY DAVIDSON, 144A M/W CO GUARNT		03/15/2016	MATURITY		4,625,000	4,625,000	4,628,400	4,625,181	0	(181)	0	(181)	0	4,625,000	0	0	0	89,609	03/15/2016
415864-AJ-6	HARSCO CORPORATION CALL @MW +30BP		12/02/2016	CALLED BY ISSUER at 106.402		7,914,211	7,438,000	7,397,227	7,425,484	0	4,710	0	4,710	0	7,430,194	0	484,017	484,017	447,881	05/15/2018
437076-AP-7	THE HOME DEPOT, INC.M/W UNSEC NOTE		03/01/2016	MATURITY		5,750,000	5,750,000	5,665,840	5,748,140	0	1,860	0	1,860	0	5,750,000	0	0	0	155,250	03/01/2016
44106M-AM-4	HOSPITALITY PROPERTIES CALL @ MW +20BP		09/26/2016	CALLED BY ISSUER at 100.000		2,178,000	2,178,000	2,231,365	2,190,742	0	(7,695)	0	(7,695)	0	2,183,047	0	(5,047)	(5,047)	126,256	03/15/2017

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
444454-AA-0	HUGHES SATELLITE SYSTEMS, MW@50		03/17/2016	RBC CAPITAL MARKET CORP		2,129,723	1,923,000	2,134,530	2,122,506	0	(7,168)	0	(7,168)	0	2,115,338	0	14,385	14,385	39,508	06/15/2021
448579-AC-6	HYATT HOTELS CORPS., CALLABLE SR UNSECUR		04/11/2016	CALLED BY ISSUER at 101.000		4,039,998	4,000,000	3,982,840	3,997,690	0	1,026	0	1,026	0	3,998,716	0	41,282	41,282	101,611	08/15/2016
45031U-BU-4	ISTAR FINANCIAL INC,MW@50 CALLABLE		12/12/2016	GOLDMAN SACHS & COMPANY		1,201,838	1,187,000	1,191,675	1,190,054	0	(1,126)	0	(1,126)	0	1,188,929	0	12,909	12,909	86,387	07/01/2019
45138L-AV-5	IDAHO POWER CORP., M/W IST MORTGAGE		04/11/2016	CALLED BY ISSUER at 113.895		1,138,950	1,000,000	998,150	999,273	0	56	0	56	0	999,330	0	139,620	139,620	32,458	04/01/2019
456610-AA-2	INDYMAC INDX MORTGAGE LOAN TRUST		12/27/2016	MBS PAYDOWN		171,663	171,663	134,863	0	0	3,253	0	3,253	0	171,663	0	0	0	489	07/25/2036
45670L-AA-5	IMSC 2007-HOA1 A11		12/27/2016	MBS PAYDOWN		64,685	64,685	42,308	0	0	861	0	861	0	64,685	0	0	0	181	07/25/2047
45672N-AF-8	INFOR US INC, MW@50		02/17/2016	VARIOUS		2,097,170	2,100,000	2,099,919	2,099,854	0	(32)	0	(32)	0	2,099,822	0	(2,652)	(2,652)	58,646	08/15/2020
458140-AH-3	INTEL CORP., M/W SR UNSECURED		10/01/2016	MATURITY		1,000,000	1,000,000	998,470	999,763	0	237	0	237	0	1,000,000	0	0	0	19,500	10/01/2016
459200-GX-3	IBM CORP, M/W SR UNSECURED		07/22/2016	MATURITY		1,000,000	1,000,000	994,280	999,332	0	668	0	668	0	1,000,000	0	0	0	19,500	07/22/2016
46113V-AD-0	INTERVAL ACQUISITION COR, MW@50		12/09/2016	VARIOUS		503,768	493,000	496,720	496,335	0	(533)	0	(533)	0	495,802	0	7,966	7,966	31,917	04/15/2023
46625H-JA-9	JPMORGAN CHASE & CO, NOTE		07/05/2016	MATURITY		4,000,000	4,000,000	3,995,920	3,999,556	0	444	0	444	0	4,000,000	0	0	0	126,000	07/05/2016
46630D-AD-4	JPMCC 2007-C1 A4		12/15/2016	MBS PAYDOWN		96,722	96,722	100,006	0	0	(967)	0	(967)	0	96,722	0	0	0	2,745	02/15/2051
46631S-AE-3	JABIL CIRCUIT INC., M/W SR NOTE		07/15/2016	MATURITY		1,975,000	1,975,000	1,979,064	1,975,359	0	(359)	0	(359)	0	1,975,000	0	0	0	153,063	07/15/2016
46632H-AD-3	JPMCC 2007-LD12 A4		12/16/2016	MBS PAYDOWN		292,662	292,662	302,128	0	0	(3,894)	0	(3,894)	0	292,662	0	0	0	8,479	02/15/2051
46634S-AE-5	JPMCC 2012-C6 XA		12/16/2016	VARIOUS		0	0	42,099	0	0	(42,099)	0	(42,099)	0	0	0	0	0	7,817	05/15/2045
46638U-AE-6	JPMCC 2012-C8 XA		12/16/2016	VARIOUS		0	0	15,047	0	0	(15,047)	0	(15,047)	0	0	0	0	0	2,237	10/15/2045
46642N-BF-2	JPMBB 2014-C22 XA		12/16/2016	INTEREST ONLY PAYMENT		0	0	1,210	0	0	(1,210)	0	(1,210)	0	0	0	0	0	50	09/15/2047
46646R-AL-7	JPMDB 2016-C4 XA		12/16/2016	INTEREST ONLY PAYMENT		0	0	188	0	0	(188)	0	(188)	0	0	0	0	0	2	12/15/2049
472319-AB-8	JEFFERIES GROUP, NOTE		03/15/2016	MATURITY		6,745,000	6,745,000	6,808,519	6,746,467	0	(1,467)	0	(1,467)	0	6,745,000	0	0	0	185,488	03/15/2016
476556-CM-5	JERSEY CENT P&L M/W IST MORTGAGE		05/01/2016	MATURITY		3,057,000	3,057,000	3,212,448	3,063,144	0	(6,144)	0	(6,144)	0	3,057,000	0	0	0	85,978	05/01/2016
487836-BB-3	KELLOG CO., SR UNSECURED		05/30/2016	MATURITY		2,000,000	2,000,000	2,084,280	2,006,119	0	(6,119)	0	(6,119)	0	2,000,000	0	0	0	44,500	05/30/2016
49327X-AB-6	KEY BANK NA		03/03/2016	MATURITY		3,500,000	3,500,000	3,814,265	3,526,448	0	(26,448)	0	(26,448)	0	3,500,000	0	0	0	89,017	03/03/2016
494550-BG-0	KINDER MORGAN ENER, M/W SR UNSECURED		03/01/2016	MATURITY		3,000,000	3,000,000	3,014,800	3,000,531	0	(531)	0	(531)	0	3,000,000	0	0	0	52,500	03/01/2016
501044-CP-4	KROGER CO., M/W SR UNSECURED		11/02/2016	CALLED BY ISSUER at 100.345		2,006,900	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	6,900	6,900	57,078	01/15/2017
50177A-AF-6	LB COMMERCIAL CONDUIT MORTGAGE TRUST		12/16/2016	MBS PAYDOWN		45,261	45,261	47,192	0	0	(436)	0	(436)	0	45,261	0	0	0	896	07/15/2044
50187V-AD-3	LEAF II RECEIVABLES FUNDING LLC		12/15/2016	MBS PAYDOWN		929,979	929,979	929,958	929,782	0	197	0	197	0	929,979	0	0	0	11,800	09/15/2021
502413-BB-2	L-3 COMMUNICATIONS CORP.M/W CO GUARNT		11/15/2016	VARIOUS		5,044,073	5,000,000	5,013,000	5,002,511	0	(3,088)	0	(3,088)	0	4,999,422	0	44,651	44,651	140,126	11/15/2016
523768-AF-6	LEE ENTERPRISES INC,MW@50 CALLABLE		10/24/2016	VARIOUS		2,292,955	2,237,000	2,298,269	2,286,036	0	(6,817)	0	(6,817)	0	2,279,219	0	13,736	13,736	208,977	03/15/2022
532716-AS-6	LIMITED BRANDS INC, M/W CO GUARNT		11/16/2016	BARCLAYS CAPITAL INC FIXED		141,563	125,000	125,000	125,000	0	0	0	0	0	125,000	0	16,563	16,563	9,236	05/01/2020
532716-AT-4	LIMITED BRANDS INC, M/W CO GUARNT		11/16/2016	VARIOUS		4,531,125	4,075,000	4,375,488	4,268,853	0	(29,053)	0	(29,053)	0	4,239,800	0	291,325	291,325	305,624	04/01/2021
539830-AE-9	LOCKHEED MARTIN CORP, CO GUARNT		05/01/2016	MATURITY		1,635,000	1,635,000	1,969,358	1,654,677	0	(19,677)	0	(19,677)	0	1,635,000	0	0	0	62,539	05/01/2016
548661-CK-1	LOWE'S COMPANIES, INC, M/W NOTE		10/15/2016	MATURITY		2,000,000	2,000,000	1,992,960	1,999,297	0	703	0	703	0	2,000,000	0	0	0	108,000	10/15/2016
55314M-AE-6	MMAF EQUIPMENT 2011-AA A5, P/P		12/15/2016	MBS PAYDOWN		732,923	732,923	732,699	732,063	0	860	0	860	0	732,923	0	0	0	18,703	08/15/2028
565849-AL-0	MARATHON OIL CORP, MW@30		03/07/2016	VARIOUS		1,640,000	2,000,000	1,995,420	1,995,616	0	65	619,161	(619,096)	0	1,376,520	0	263,480	263,480	21,175	06/01/2025
56585A-AE-2	MARATHON PETROLEUM CORP,MW SR UNSECURED		03/01/2016	MATURITY		5,000,000	5,000,000	5,155,230	5,005,873	0	(5,873)	0	(5,873)	0	5,000,000	0	0	0	87,500	03/01/2016
57629W-BP-4	MASSMUTUAL GLOBAL FUNDING, 144A NOTE		04/14/2016	MATURITY		3,000,000	3,000,000	2,999,040	2,999,941	0	59	0	59	0	3,000,000	0	0	0	46,875	04/14/2016
577081-AV-4	MATTEL, INC. M/W SR UNSECURED		11/01/2016	MATURITY		1,000,000	1,000,000	996,980	999,468	0	532	0	532	0	1,000,000	0	0	0	25,000	11/01/2016
577778-BF-9	MAY DEPARTMENT STORES COMPANY, CO GUARNT		10/15/2016	MATURITY		1,450,000	1,450,000	1,580,413	1,460,524	0	(10,524)	0	(10,524)	0	1,450,000	0	0	0	108,025	10/15/2016
579489-AG-0	MCCLATCHY CO,MW@50 CALLABLE		09/27/2016	VARIOUS		2,123,533	2,105,000	2,102,113	2,102,285	0	136	0	136	0	2,102,421	0	21,112	21,112	125,497	12/15/2022
595112-BG-7	MICRON TECHNOLOGY INC,		08/30/2016	VARIOUS		3,052,530	3,300,000	3,283,750	3,284,369	0	587	385,250	(384,663)	0	2,899,706	0	152,824	152,824	200,137	01/15/2026
59560W-AE-7	MDST 2010-1 B		12/15/2016	MBS PAYDOWN		83,896	83,896	93,754	0	0	(140)	0	(140)	0	83,896	0	0	0	858	12/15/2045
60467M-AB-7	MIRANT MID ATLANTIC TRUST, PASS THRU CER		06/30/2016	SINKING FUND REDEMPTION		110,213	110,213	107,927	110,045	0	168	0	168	0	110,213	0	0	0	5,028	06/30/2017
605417-BX-1	MISSISSIPPI POWER CO., M/W SR UNSECURED		10/15/2016	MATURITY		3,000,000	3,000,000	2,994,960	2,999,163	0	837	0	837	0	3,000,000	0	0	0	70,500	10/15/2016
611662-BM-8	MONSANTO CO., M/W SR NOTE		04/15/2016	MATURITY		1,000,000	1,000,000	997,870	999,869	0	131	0	131	0	1,000,000	0	0	0	13,750	04/15/2016
61744C-XM-3	MSAC 2006-WMC1 A2C		12/27/2016	MBS PAYDOWN		28,428	28,428	26,003	0	0	49	0	49	0	28,428	0	0	0	23	12/25/2035
61747Y-DD-4	MORGAN STANLEY, SR UNSECURED		04/29/2016	MATURITY		2,000,000	2,000,000	1,998,020	1,999,859	0	141	0	141	0	2,000,000	0	0	0	38,000	04/29/2016
61749M-AB-5	MSC 2006-T23 B		12/12/2016	VARIOUS		176,561	176,561	176,561	0	0	0	0	0	0	176,561	0	0	0	1,307	08/12/2041
61750M-AD-7	MSAC 2006-HE7 A2B		12/27/2016	MBS PAYDOWN		33,495	33,495	17,794	0	0	280	0	280	0	33,495	0	0	0	54	09/25/2036
61754K-AB-1	MORGAN STANLEY CAPITAL I TRUST		12/15/2016	VARIOUS		327,829	327,829	339,482	0	0	(7,245)	0	(7,245)	0	327,829	0	0	0	13,659	04/15/2049
61759L-AA-6	MORGAN STANLEY REREMIC TRUST		12/14/2016	VARIOUS		70,309	70,309	71,808	0	0	(933)	0	(933)	0	70,309	0	0	0	2,777	08/15/2045
625383-AA-2	MULTI-COLOR CORP, MW@50		03/17/2016	BAIRD, RW		2,059,420	2,024,000	2,052,775	2,049,370	0	(1,015)	0	(1,015)	0	2,048,355	0	11,065	11,065	38,224	12/01/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
626738-AC-2	MURPHY OIL USA INC,MW@50 CALLABLE		10/04/2016	VARIOUS		2,286,940	2,186,000	2,206,200	2,201,997	0	(1,692)	0	(1,692)	0	2,200,305	0	86,635	86,635	132,029	08/15/2023
629377-BN-1	NRG ENERGY INC, MW +50BPS		10/19/2016	TENDER OFFER		1,029,463	975,000	975,000	975,000	0	0	0	0	0	975,000	0	54,463	54,463	74,284	01/15/2018
629377-BW-1	NRG ENERGY INC		12/08/2016	VARIOUS		3,741,995	3,741,000	3,687,104	3,688,350	0	6,121	0	6,121	0	3,694,472	0	47,523	47,523	329,606	07/15/2022
63530Q-AE-9	NATIONAL CINEMEDIA LLC , MW @50		04/20/2016	BARCLAYS CAPITAL INC FIXED		1,537,730	1,468,000	1,490,020	1,486,695	0	(1,146)	0	(1,146)	0	1,485,548	0	52,182	52,182	44,675	04/15/2022
638585-AU-3	NATIONSBANK CORP., SUBORDINATED		09/15/2016	MATURITY		2,960,000	2,960,000	3,245,247	2,981,092	0	(21,092)	0	(21,092)	0	2,960,000	0	0	0	230,880	09/15/2016
63938E-AB-0	NAVSL 2014-1 A2		12/27/2016	MBS PAYDOWN		64,495	64,495	63,769	0	0	373	0	373	0	64,495	0	0	0	338	03/27/2023
63940G-AA-3	NAVSL 2016-7A A		12/27/2016	MBS PAYDOWN		23,955	23,955	23,955	0	0	0	0	0	0	23,955	0	0	0	64	03/25/2066
64031Q-BX-8	NSLT 2005-2 A5		12/22/2016	MBS PAYDOWN		39,859	39,859	37,368	0	0	285	0	285	0	39,859	0	0	0	247	03/23/2037
64031Q-CD-1	NSLT 2005-3 A5		12/22/2016	MBS PAYDOWN		15,991	15,991	15,239	0	0	21	0	21	0	15,991	0	0	0	40	12/24/2035
655844-BB-3	NORFOLK & SOUTHERN CORP, SR UNSECURED		01/15/2016	MATURITY		10,470,000	10,470,000	10,697,417	10,471,652	0	(1,652)	0	(1,652)	0	10,470,000	0	0	0	301,013	01/15/2016
669971-AC-7	NHEL 2007-1 A2B		12/27/2016	MBS PAYDOWN		50,540	50,540	24,828	0	0	486	0	486	0	50,540	0	0	0	111	03/25/2037
674135-EJ-3	OAK 1999-A A4		12/15/2016	MBS PAYDOWN		512,058	512,058	530,672	0	0	(3,021)	0	(3,021)	0	512,058	0	0	0	13,152	04/15/2029
674215-AG-3	OASIS PETROLEUM INC, MW@50		07/14/2016	VARIOUS		1,687,103	1,750,000	1,487,500	1,494,075	0	16,937	0	16,937	0	1,511,012	0	176,090	176,090	101,309	03/15/2022
674599-BX-2	OCCIDENTAL PETROLEUM CORP., M/W SR UNSEC		06/01/2016	MATURITY		4,000,000	4,000,000	3,998,080	3,999,887	0	113	0	113	0	4,000,000	0	0	0	82,500	06/01/2016
674599-CB-9	OCCIDENTAL PETROLEUM COR,MW@15		05/05/2016	CALLED BY ISSUER at 100.837		3,831,798	3,800,000	3,871,288	3,826,581	0	(8,127)	0	(8,127)	0	3,818,454	0	13,344	13,344	48,028	02/15/2017
677415-CL-3	OHIO POWER CO, M/W SR UNSEC		06/01/2016	MATURITY		5,360,000	5,360,000	5,365,163	5,360,207	0	(207)	0	(207)	0	5,360,000	0	0	0	160,800	06/01/2016
681919-AS-5	OMNICOM GROUP, INC.M/W SR UNSECURED		04/15/2016	MATURITY		3,000,000	3,000,000	3,417,960	3,026,696	0	(26,696)	0	(26,696)	0	3,000,000	0	0	0	88,500	04/15/2016
68267A-AA-0	ODART 2016-1A A		12/16/2016	MBS PAYDOWN		171,539	171,539	171,529	0	0	126	0	126	0	171,539	0	0	0	857	01/15/2021
68268B-AA-7	OMFIT 2014-2A A		12/19/2016	MBS PAYDOWN		392,673	392,673	390,280	0	0	1,277	0	1,277	0	392,673	0	0	0	5,522	09/18/2024
68268D-AA-3	ONEMAIN FIN HOLDINGS INC, MW@50		05/05/2016	VARIOUS		456,125	445,000	449,338	448,538	0	(199)	2,991	(3,190)	0	445,347	0	10,778	10,778	12,098	12/15/2019
68403F-AD-8	OOMLT 2007-4 2A3		12/27/2016	VARIOUS		104,532	104,532	58,440	0	0	1,917	0	1,917	0	104,532	0	0	0	349	04/25/2037
684065-BB-0	CONSOLIDATED EDISON INC,144A P/P,M/W		10/01/2016	MATURITY		1,000,000	1,000,000	998,180	999,826	0	174	0	174	0	1,000,000	0	0	0	54,500	10/01/2016
68557N-AA-1	ORBITAL ATK INC,MW@50 CALLABLE		05/19/2016	JEFFERIES & CO., INC.		2,190,831	2,099,000	2,106,748	2,106,091	0	(301)	0	(301)	0	2,105,791	0	85,041	85,041	71,322	10/01/2021
688225-AG-6	OSHKOSH CORP,MW@50		12/02/2016	BANK OF AMERICA - MERRIL LYNCH		1,876,500	1,800,000	1,830,360	1,821,943	0	(4,534)	0	(4,534)	0	1,817,409	0	59,091	59,091	122,550	03/01/2022
693476-BM-4	PNC FUNDING CORP, BANK GUARANTEED		08/22/2016	CALLED BY ISSUER at 100.000		2,875,000	2,875,000	2,866,609	2,873,721	0	1,150	0	1,150	0	2,874,871	0	129	129	71,803	09/19/2016
704549-AK-0	PEABODY ENERGY CORP, M/W SR UNSECURED		07/13/2016	VARIOUS		250,000	2,000,000	520,000	370,000	150,000	0	465,000	(315,000)	0	55,000	0	195,000	195,000	0	11/15/2018
707882-AC-0	PENN VIRGINIA CORP,SR UNSECURED		04/12/2016	VARIOUS		195,300	1,302,000	292,950	175,770	117,180	0	182,280	(65,100)	0	110,670	0	84,630	84,630	0	04/15/2019
713448-BJ-6	PEPSICO INC. M/W SR NOTE		11/07/2016	CALLED BY ISSUER at 112.842		1,128,420	1,000,000	997,580	999,127	0	244	0	244	0	999,371	0	129,049	129,049	80,317	11/01/2018
72447X-AA-5	PITNEY BOWES INC, MAKE WHOLE MTN		01/15/2016	MATURITY		2,350,000	2,350,000	2,386,340	2,350,251	0	(251)	0	(251)	0	2,350,000	0	0	0	55,813	01/15/2016
72650R-BJ-0	PLAINS ALL AMER PIPELINE, MW@37.5		03/10/2016	MITSUBISHI		1,754,720	2,000,000	1,681,940	1,681,853	0	87	0	87	0	1,681,940	0	72,780	72,780	51,925	10/15/2025
737446-AH-7	POST HOLDINGS INC, MW@50		03/17/2016	VARIOUS		1,327,726	1,204,000	1,219,060	1,218,367	0	(409)	0	(409)	0	1,217,958	0	109,768	109,768	54,297	03/15/2024
74005P-AP-9	PRAXAIR, INC. CALL @ MW +15BP		02/29/2016	CALLED BY ISSUER at 104.696		2,093,920	2,000,000	1,990,660	1,998,387	0	209	0	209	0	1,998,596	0	95,324	95,324	47,378	03/15/2017
742718-DN-6	PROCTER & GAMBLE CO, M/W NOTE		11/03/2016	CALLED BY ISSUER at 107.719		6,463,140	6,000,000	6,160,015	6,063,727	0	(16,676)	0	(16,676)	0	6,047,051	0	416,089	416,089	343,100	02/15/2019
743784-AB-6	PPGLP 2000-C1 A2		07/20/2016	MBS PAYDOWN		20,090	20,090	24,535	0	0	(2)	0	(2)	0	20,090	0	0	0	778	07/20/2028
744533-BH-2	PUBLIC SERVICE OKLAHOMA CALL@MW		08/01/2016	MATURITY		2,000,000	2,000,000	1,807,160	1,981,074	0	18,926	0	18,926	0	2,000,000	0	0	0	123,000	08/01/2016
744567-EP-9	PUBLIC SERVICE EL & GAS, M/W IST REF MTG		01/01/2016	MATURITY		1,715,000	1,715,000	1,989,229	1,715,000	0	0	0	0	0	1,715,000	0	0	0	57,881	01/01/2016
747301-AC-3	QUAD GRAPHICS INC, MW@50		10/26/2016	BAIRD, RW		933,638	965,000	967,766	967,423	0	(262)	0	(262)	0	967,161	0	(33,524)	(33,524)	67,550	05/01/2022
74736K-AA-9	QORVO INC, MW@50		01/06/2016	MORGAN STANLEY & COMPANY		488,400	480,000	480,000	480,000	0	0	0	0	0	480,000	0	8,400	8,400	4,680	12/01/2023
74736K-AC-5	QORVO INC, MW@50		01/06/2016	VARIOUS		1,220,074	1,196,000	1,204,330	1,204,247	0	(21)	0	(21)	0	1,204,226	0	15,847	15,847	12,093	12/01/2025
74922Q-AA-0	RALI 2006-QA8 A1		12/27/2016	MBS PAYDOWN		120,925	131,205	114,558	0	0	530	0	530	0	120,925	0	0	0	209	09/25/2036
74930A-BE-6	RBSCF 2010-RR4 CSCA		12/19/2016	MBS PAYDOWN		19,906	19,906	20,217	0	0	(45)	0	(45)	0	19,906	0	0	0	180	09/16/2040
74966N-AA-4	TALEN ENERGY SUPPLY LLC, MW@50		12/07/2016	JEFFERIES & CO., INC.		683,100	720,000	642,600	0	0	11,410	0	11,410	0	654,010	0	29,090	29,090	30,248	07/15/2019
74978D-AA-2	DONNELEY RR & SONS CO, SR UNSECURED		10/06/2016	VARIOUS		2,120,000	2,000,000	1,990,000	1,992,821	0	705	0	705	0	1,993,526	0	126,474	126,474	143,063	03/15/2021
750086-AA-8	RACKSPACE HOSTIN, MW@50		12/05/2016	CALLED BY ISSUER at 114.820		2,394,005	2,085,000	2,085,768	2,085,737	0	(30)	0	(30)	0	2,085,707	0	308,298	308,298	139,290	01/15/2024
75115A-AC-5	RESIDENTIAL ACCREDIT LOANS, INC.		12/27/2016	VARIOUS		379,740	532,932	421,766	0	0	(469)	0	(469)	0	379,740	0	0	0	14,485	08/25/2036
754730-AC-3	RAYMOND JAMES FN., M/W SR UNSECURED		04/15/2016	MATURITY		10,273,000	10,273,000	10,566,284	10,293,448	0	(20,448)	0	(20,448)	0	10,273,000	0	0	0	218,301	04/15/2016
758766-AF-6	REGAL ENTERTAINMENT GRP, MW@50		03/11/2016	JP MORGAN CHASE		985,050	990,000	947,925	948,656	0	744	0	744	0	949,401	0	35,649	35,649	35,578	02/01/2025
758766-AH-2	REGAL ENTERTAINMENT GRP, MW@50		03/10/2016	DEUTSCHE BANC		357,875	350,000	348,688	348,733	0	44	0	44	0	348,778	0	9,097	9,097	10,063	03/15/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
75884R-AQ-6	REGENCY CENTERS, M/W SR NOTE		08/22/2016	CALLED BY ISSUER at 104.405		812,268	778,000	774,320	777,327	0	292	0	292	0	777,619	0	34,649	34,649	30,091	06/15/2017
75952A-AF-4	RELIANT ENERGY, INC.SINKABLE PASS THRU		08/31/2016	VARIOUS		496,818	517,491	492,943	511,328	0	4,532	0	4,532	0	515,860	0	(19,042)	(19,042)	50,571	07/02/2017
75971F-AE-3	RAMC 2007-3 AF2		12/27/2016	VARIOUS		63,880	63,880	37,769	0	0	210	0	210	0	63,880	0	0	0	686	09/25/2037
761565-AB-6	REX ENERGY CORP,MW		04/01/2016	VARIOUS		37,400	374,000	194,480	194,480	0	0	157,080	(157,080)	0	37,400	0	0	0	11,064	12/01/2020
761565-AD-2	REX ENERGY CORP, MW@50		04/01/2016	VARIOUS		179,000	1,790,000	716,000	716,000	0	0	537,000	(537,000)	0	179,000	0	0	0	74,583	08/01/2022
77356P-AA-0	ROCKLAND EL CO TRANSITION FUND,144A		11/15/2016	MBS PAYDOWN		80,529	80,529	80,224	80,361	0	169	0	169	0	80,529	0	0	0	2,856	05/17/2021
78355H-JP-5	RYDER SYSTEMS, INC., M/W SR UNSECURED		03/01/2016	MATURITY		4,434,000	4,434,000	4,549,622	4,438,337	0	(4,337)	0	(4,337)	0	4,434,000	0	0	0	79,812	03/01/2016
78409V-AA-2	S&P GLOBAL INC		10/20/2016	CALLED BY ISSUER at 105.289		2,105,780	2,000,000	1,977,520	1,994,806	0	2,244	0	2,244	0	1,997,050	0	108,730	108,730	119,639	11/15/2017
78443C-BH-6	SLMA 2004-A A3		12/15/2016	MBS PAYDOWN		85,862	85,862	82,776	0	0	66	0	66	0	85,862	0	0	0	271	06/15/2033
78447B-AB-8	SLM STUDENT LOAN TRUST		12/15/2016	MBS PAYDOWN		41,660	41,660	42,088	0	0	(136)	0	(136)	0	41,660	0	0	0	934	10/15/2046
78469P-AB-0	SOCIAL PROFESSIONAL LOAN PROGRAM LLC		12/27/2016	MBS PAYDOWN		367,862	367,862	364,504	0	0	1,016	0	1,016	0	367,862	0	0	0	5,120	12/26/2036
785592-AH-9	SABINE PASS LIQUEFACTION		12/07/2016	JP MORGAN CHASE		1,237,298	1,143,000	1,158,253	1,156,502	0	(1,001)	0	(1,001)	0	1,155,501	0	81,796	81,796	88,702	03/15/2022
786514-BT-5	SAFEWAY INC.,M/W SR UNSECURED		12/01/2016	MATURITY		254,000	254,000	253,863	253,973	0	27	0	27	0	254,000	0	0	0	8,636	12/01/2016
792860-AJ-7	ST PAUL TRAVELERS, M/W SR UNSECURED		06/20/2016	MATURITY		1,235,000	1,235,000	1,375,790	1,246,142	0	(11,142)	0	(11,142)	0	1,235,000	0	0	0	38,594	06/20/2016
797440-BT-0	SAN DIEGO G & E, MW@12.5		08/01/2016	SINKING FUND REDEMPTION		999,992	999,992	1,004,795	1,000,396	0	(404)	0	(404)	0	999,992	0	0	0	14,355	02/01/2022
79970Y-AD-7	SANCHEZ ENERGY CORP		10/24/2016	VARIOUS		774,195	857,000	818,978	816,561	0	(307)	512,019	(512,326)	0	304,235	0	469,960	469,960	67,269	01/15/2023
808626-AE-5	LEIDOS INC, MW@30		02/18/2016	STIFEL NICOLAUS		276,375	275,000	281,875	281,765	0	(33)	0	(33)	0	281,733	0	(5,358)	(5,358)	12,627	07/01/2032
80874Y-AR-1	SCIENTIFIC GAMES INTERNA, MW@50		10/20/2016	VARIOUS		2,094,010	2,043,000	2,110,330	1,320,082	0	(3,024)	0	(3,024)	0	2,104,638	0	(10,628)	(10,628)	80,325	01/01/2022
811065-AA-9	SCRIPPS NETWORKS INTERAC, M/W NOTE		12/15/2016	MATURITY		2,000,000	2,000,000	2,074,500	2,015,894	0	(15,894)	0	(15,894)	0	2,000,000	0	0	0	54,000	12/15/2016
813765-AC-8	SABR 2006-FR3 A3		12/27/2016	VARIOUS		109,214	109,214	65,801	0	0	835	0	835	0	109,214	0	0	0	206	08/25/2046
816752-AC-3	SEMINOLE HARD ROCK ENT I,144A SR UNSECUR		08/25/2016	WELLS FARGO BANKS		2,531,250	2,500,000	2,518,025	2,510,770	0	(2,066)	0	(2,066)	0	2,508,704	0	22,546	22,546	116,276	05/15/2021
82048@-AY-6	GATX 3RD AIRCRFT(WILMINGTON)SEC NOTE P/P		01/02/2016	MATURITY		145,321	145,321	145,321	145,321	0	0	0	0	0	145,321	0	0	0	5,631	01/02/2016
82967N-AU-2	SIRIUS XM RADIO INC, MW@50		09/01/2016	BARCLAYS CAPITAL INC FIXED		3,749,669	3,590,000	3,598,025	3,597,514	0	(573)	0	(573)	0	3,596,942	0	152,727	152,727	170,573	04/15/2025
842400-GF-4	SOUTHERN CAL EDISON, MW@15		08/01/2016	SINKING FUND REDEMPTION		1,607,143	1,607,143	1,616,327	1,607,913	0	(771)	0	(771)	0	1,607,143	0	0	0	22,239	02/01/2022
845743-BK-8	SOUTHWESTERN PUBLIC SERV,MW SR NOTE		10/01/2016	MATURITY		1,000,000	1,000,000	998,800	999,884	0	116	0	116	0	1,000,000	0	0	0	56,000	10/01/2016
84756N-AA-7	SPECTRA ENERGY PARTNERS, SR UNSECURED		06/15/2016	MATURITY		3,954,000	3,954,000	3,963,160	3,954,669	0	(669)	0	(669)	0	3,954,000	0	0	0	58,322	06/15/2016
84858D-AA-6	SPIRIT AIR 2015-1 PTT A, MW@30		10/03/2016	MBS PAYDOWN		260,443	260,443	261,946	192,737	0	(166)	0	(166)	0	260,443	0	0	0	12,161	04/01/2028
84860X-AB-6	SPMF 2013-2A A		12/20/2016	MBS PAYDOWN		8,231	8,231	8,386	0	0	(4)	0	(4)	0	8,231	0	0	0	145	12/20/2043
852061-AQ-3	SPRINT COMMUNICATIONS, MW@50		06/06/2016	BARCLAYS CAPITAL INC FIXED		2,075,000	2,000,000	2,105,000	2,101,957	0	(9,581)	0	(9,581)	0	2,092,376	0	(17,376)	(17,376)	108,111	03/01/2020
85207U-AH-8	SPRINT CORP, MW@50		05/25/2016	JP MORGAN CHASE		759,273	1,009,000	994,000	995,113	0	499	0	499	0	995,613	0	(236,340)	(236,340)	33,150	06/15/2024
85207U-AJ-4	SPRINT CORP, MW@50		08/02/2016	VARIOUS		2,268,875	2,550,000	2,409,750	2,414,447	0	5,806	0	5,806	0	2,420,253	0	(151,378)	(151,378)	184,532	02/15/2025
86212U-AA-4	STORE MASTER FUNDING LLC,CALLABLE,P/P		12/20/2016	VARIOUS		149,425	149,425	150,687	149,632	0	(208)	0	(208)	0	149,425	0	0	0	3,383	03/20/2043
86212W-AA-0	STORE MASTER FUNDING LLC,144A ELIGIBLE		12/20/2016	MBS PAYDOWN		148,135	148,135	149,406	148,249	0	(114)	0	(114)	0	148,135	0	0	0	3,533	07/20/2043
863667-AC-5	STRYKER CORP., M/W SR UNSECURED		09/30/2016	MATURITY		1,000,000	1,000,000	998,140	999,713	0	287	0	287	0	1,000,000	0	0	0	20,000	09/30/2016
867914-BD-4	SUNTRUST BANKS INC		03/15/2016	CALLED BY ISSUER at 100.000		2,335,000	2,335,000	2,458,872	2,347,253	0	(12,253)	0	(12,253)	0	2,335,000	0	0	0	35,025	04/15/2016
867914-BE-2	SUNTRUST BANKS INC, SR UNSECURED		12/20/2016	CALLED BY ISSUER at 100.000		4,000,000	4,000,000	3,995,040	3,998,893	0	1,027	0	1,027	0	3,999,920	0	80	80	198,333	01/20/2017
868536-AW-3	SUPERVALU INC, MW@50		07/08/2016	VARIOUS		1,679,668	1,993,000	2,036,213	2,032,508	0	(3,510)	187,156	(190,666)	0	1,841,842	0	(162,174)	(162,174)	100,474	11/15/2022
87264A-AJ-4	T-MOBILE USA INC,MW@50 CALLABLE		07/13/2016	BARCLAYS CAPITAL INC FIXED		2,389,530	2,228,000	2,230,640	2,230,621	0	(189)	0	(189)	0	2,230,432	0	159,098	159,098	146,027	01/15/2024
87264A-AP-0	T-MOBILE USA INC, MW@50		10/27/2016	VARIOUS		7,435,974	6,967,000	7,044,535	7,042,955	0	(4,468)	0	(4,468)	0	7,038,487	0	397,487	397,487	286,481	01/15/2026
87407P-AA-8	TAL ADVANTAGE LLC,CALLABLE 144A ELIGIBLE		12/20/2016	MBS PAYDOWN		740,000	740,000	744,201	740,418	0	(418)	0	(418)	0	740,000	0	0	0	11,344	02/22/2038
87407P-AC-4	TAL ADVANTAGE LLC,CALLABLE,144A ELIGIBLE		12/20/2016	MBS PAYDOWN		450,000	450,000	452,708	450,156	0	(156)	0	(156)	0	450,000	0	0	0	9,653	02/22/2038
87407P-AE-0	TAL 2013-2A A		12/20/2016	MBS PAYDOWN		400,000	400,000	399,828	399,276	0	724	0	724	0	400,000	0	0	0	7,692	11/20/2038
87422V-AA-6	TALEN ENERGY SUPPLY LLC, MW@50		06/03/2016	VARIOUS		3,149,988	3,604,000	3,543,783	3,544,155	0	1,770	0	1,770	0	3,545,925	0	(395,938)	(395,938)	129,494	06/01/2025
87612B-AM-4	TARGA RESOURCES PARTNERS,MW		05/02/2016	CREDIT SUISSE		2,729,390	2,858,000	2,852,045	2,851,341	0	132	0	132	0	2,851,473	0	(122,083)	(122,083)	76,690	05/01/2023
87612E-AN-6	TARGET CORP., M/W NOTE		07/15/2016	MATURITY		5,500,000	5,500,000	5,661,755	5,514,097	0	(14,097)	0	(14,097)	0	5,500,000	0	0	0	323,125	07/15/2016
87815V-AG-8	TEAMHEALTH INC, MW@50		05/17/2016	CITIGROUP GLOBAL MARKETS		1,387,790	1,297,000	1,317,749	1,317,471	0	(1,039)	0	(1,039)	0	1,316,432	0	71,358	71,358	46,233	12/15/2023
880451-AY-5	TENNESSEE GAS PIPELINE,M/W		02/01/2016	MATURITY		2,150,000	2,150,000	2,039,942	2,148,286	0	1,714	0	1,714	0	2,150,000	0	0	0	86,000	02/01/2016
882508-AR-5	TEXAS INSTRUMENT INC., M/W SR UNSECURED		05/16/2016	MATURITY		2,000,000	2,000,000	1,997,860	1,999,830	0	170	0	170	0	2,000,000	0	0	0	23,882	05/16/2016

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 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
883199-B*-1	TEXTRON FINANCIAL CORP,P/P,SR NOTE		09/14/2016	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-BA-9	THERMO FISHER SCIENTIFIC, M/W SR UNSECUR		04/19/2016	CALLED BY ISSUER at 100.556		1,005,560	1,000,000	998,260	999,773	0	109	0	109	0	999,882	0	5,678	5,678	15,250	08/15/2016
887228-AA-2	TIME INC,MW@50		05/25/2016	VARIOUS		1,905,006	1,991,000	1,821,765	1,821,765	0	0	0	0	0	1,821,765	0	83,241	83,241	67,378	04/15/2022
89656F-AA-4	TRINITY RAIL LEASING L.P. CALLABLE,144A		12/15/2016	MBS PAYDOWN		813,864	813,864	803,977	811,137	0	2,728	0	2,728	0	813,864	0	0	0	9,941	01/15/2043
89656F-AC-0	TRINITY RAIL LEASING L.P.144A ELIGIBLE		12/15/2016	MBS PAYDOWN		128,100	128,100	129,026	128,260	0	(160)	0	(160)	0	128,100	0	0	0	2,794	07/15/2043
896818-AL-5	TRIUMPH GROUP INC, MW@50		09/30/2016	WELLS FARGO BANKS		44,298	47,000	39,245	0	0	574	0	574	0	39,819	0	4,479	4,479	2,084	06/01/2022
90119#-AA-3	TWAIN NOTE ISSUER 8 LLC		12/30/2016	VARIOUS		320,912	320,912	320,912	0	0	0	0	0	0	320,912	0	0	0	7,074	12/31/2020
902691-AD-6	UGI UTILITIES		09/30/2016	MATURITY		5,990,000	5,990,000	5,899,236	5,978,752	0	11,248	0	11,248	0	5,990,000	0	0	0	344,605	09/30/2016
90327Q-CW-7	USAA CAPITAL CORP, 144A SR UNSECURED		12/13/2016	MATURITY		4,000,000	4,000,000	3,992,960	3,998,639	0	1,361	0	1,361	0	4,000,000	0	0	0	108,250	12/13/2016
90331H-MC-4	U.S. BANCORP		12/30/2016	CALLED BY ISSUER at 100.000		2,000,000	2,000,000	1,999,700	1,999,891	0	101	0	101	0	1,999,992	0	8	8	31,167	01/30/2017
90346W-AA-1	US AIRWAYS 2013, MW@50		11/16/2016	MBS PAYDOWN		403,979	403,979	416,027	404,691	0	(711)	0	(711)	0	403,979	0	0	0	11,931	11/15/2025
906888-AR-3	UNION LIGHT HEAT & POWER, UNSEC		03/10/2016	MATURITY		2,500,000	2,500,000	2,498,500	2,499,963	0	37	0	37	0	2,500,000	0	0	0	71,875	03/10/2016
907818-AZ-1	UNION PACIFIC CORP, SR NOTE		02/01/2016	MATURITY		1,875,000	1,875,000	1,982,344	1,876,540	0	(1,540)	0	(1,540)	0	1,875,000	0	0	0	65,625	02/01/2016
90783W-AA-1	UNION PACIFIC RR, M/W PASS THRU CERTS		07/19/2016	SINKING FUND REDEMPTION		37,453	37,453	37,453	37,453	0	0	0	0	0	37,453	0	0	0	1,646	07/02/2030
90783X-AA-9	UNION PACIFIC RR CO 07-03 PASS THRU CERT		07/05/2016	SINKING FUND REDEMPTION		53,676	53,676	54,613	53,695	0	(19)	0	(19)	0	53,676	0	0	0	2,425	01/02/2031
90931Q-AA-5	UNITED AIR 2013-1 B PTT,2ND LIEN		08/15/2016	SINKING FUND REDEMPTION		286,035	286,035	284,295	285,502	0	533	0	533	0	286,035	0	0	0	7,687	08/15/2021
90932P-AA-6	UNITED AIR 2014-1 A PTT		10/11/2016	MBS PAYDOWN		440,517	440,517	447,336	440,879	0	(361)	0	(361)	0	440,517	0	0	0	13,213	04/11/2026
90932Q-AA-4	UNITED AIR 2014-2 A PTT, MW@25		09/06/2016	MBS PAYDOWN		601,247	601,247	615,934	501,758	0	(646)	0	(646)	0	601,247	0	0	0	15,930	09/03/2026
911365-AX-2	UNITED RENTALS NORTH AM, MW@50		05/26/2016	JP MORGAN CHASE		1,413,810	1,366,000	1,465,975	1,443,437	0	(7,324)	0	(7,324)	0	1,436,114	0	(22,304)	(22,304)	38,580	06/15/2023
911365-BC-7	UNITED RENTALS NORTH AM, MW@50		11/14/2016	VARIOUS		3,683,730	3,623,000	3,611,535	3,612,136	0	703	0	703	0	3,612,838	0	70,892	70,892	212,658	07/15/2023
911365-BD-5	UNITED RENTALS NORTH AM, MW@50		07/21/2016	HSBC		1,560,000	1,500,000	1,456,424	1,458,307	0	1,954	0	1,954	0	1,460,261	0	99,739	99,739	85,021	07/15/2025
91159H-HB-9	U.S. BANCORP, SR UNSECURED		10/14/2016	CALLED BY ISSUER at 100.000		2,000,000	2,000,000	1,994,880	1,999,073	0	850	0	850	0	1,999,923	0	77	77	40,211	11/15/2016
913017-BM-0	UNITED TECNOLOGIES CORP, M/W SR NOTE\		12/01/2016	CALLED BY ISSUER at 104.372		4,435,789	4,250,000	4,102,700	4,209,947	0	18,281	0	18,281	0	4,228,229	0	207,561	207,561	219,554	12/15/2017
913017-BQ-1	UNITED TECHNOLOGIES,M/W SR NOTE		12/01/2016	CALLED BY ISSUER at 109.590		1,095,900	1,000,000	998,380	999,447	0	156	0	156	0	999,604	0	96,296	96,296	81,667	02/01/2019
92553P-AG-7	VIACOM INC, M/W SR UNSECURED		11/14/2016	CALLED BY ISSUER at 101.058		1,010,580	1,000,000	991,390	998,051	0	1,360	0	1,360	0	999,411	0	11,169	11,169	39,181	04/01/2017
92553P-AH-5	VIACOM IN. M/W SR UNSECURED		11/14/2016	CALLED BY ISSUER at 100.169		1,001,690	1,000,000	993,660	998,726	0	1,170	0	1,170	0	999,896	0	1,794	1,794	22,847	12/15/2016
92769X-AL-9	VIRGIN MEDIA SECURED FIN		06/29/2016	JP MORGAN CHASE		2,421,650	2,516,000	2,446,810	2,446,810	0	0	0	0	0	2,446,810	0	(25,160)	(25,160)	166,947	01/15/2026
92933B-AE-4	WMG ACQUISITION CORP, MW@75		03/18/2016	BARCLAYS CAPITAL INC FIXED		2,369,000	2,300,000	2,340,250	2,331,986	0	(2,224)	0	(2,224)	0	2,329,762	0	39,238	39,238	94,976	01/15/2021
92978N-AG-9	WBCMT 2007-C33 A1A		12/16/2016	VARIOUS		26,331	26,331	27,481	0	0	(307)	0	(307)	0	26,331	0	0	0	634	02/15/2051
92978Y-AF-7	WBCMT 2007-C32 A1A		12/16/2016	MBS PAYDOWN		25,098	25,098	25,934	0	0	(353)	0	(353)	0	25,098	0	0	0	658	06/15/2049
92979F-AD-2	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST		12/16/2016	MBS PAYDOWN		28,241	28,241	29,247	0	0	(392)	0	(392)	0	28,241	0	0	0	780	05/15/2046
93364L-AD-0	WAMU COMMERCIAL MORTGAGE SECURITIES		12/23/2016	MBS PAYDOWN		75,048	75,048	71,296	0	0	3,328	0	3,328	0	75,048	0	0	0	3,259	03/23/2045
949746-JE-2	WELLS FARGO & CO. SUBNOTE		09/15/2016	MATURITY		4,000,000	4,000,000	4,034,440	4,002,678	0	(2,678)	0	(2,678)	0	4,000,000	0	0	0	205,000	09/15/2016
94984L-AA-4	WFMBS 2006-AR17 A1		12/27/2016	MBS PAYDOWN		17,901	17,959	16,904	0	0	78	0	78	0	17,901	0	0	0	46	10/25/2036
961548-AQ-7	WESTROCK MWV LLC		03/15/2016	SINKING FUND REDEMPTION		73,000	73,000	72,836	72,790	0	210	0	210	0	73,000	0	0	0	2,792	03/15/2027
96221T-AH-0	WFRBS 2014-LC14 XA		12/16/2016	INTEREST ONLY PAYMENT		0	0	1,307	0	0	(1,307)	0	(1,307)	0	0	0	0	0	40	03/15/2047
96950F-AD-6	WILLIAMS PARTNERS LP, SR UNSECURED		02/11/2016	GOLDMAN SACHS & COMPANY		1,610,000	2,000,000	2,182,860	2,121,128	0	(3,400)	0	(3,400)	0	2,117,727	0	(507,727)	(507,727)	44,333	03/15/2020
96950F-AL-8	WILLIAMS PARTNERS LP, MW@30		02/05/2016	VARIOUS		2,380,000	3,250,000	3,440,970	3,418,989	0	(1,792)	0	(1,792)	0	3,417,197	0	(1,037,197)	(1,037,197)	32,281	11/15/2023
97181#-KV-4	UNION PACIFIC RR CO., P/P, SR SEC EQ NT		01/12/2016	SINKING FUND REDEMPTION		83,769	83,769	83,769	83,769	0	0	0	0	0	83,769	0	0	0	2,245	11/30/2028
97181#-KY-8	UNION PACIFIC RAILROAD CO. SEC EQUIP NOT		01/12/2016	SINKING FUND REDEMPTION		51,004	51,004	51,004	51,004	0	0	0	0	0	51,004	0	0	0	1,367	12/29/2028
97181#-KZ-5	UNION PACIFIC CORP., SEC EQUIP NT		01/12/2016	SINKING FUND REDEMPTION		39,942	39,942	39,942	39,942	0	0	0	0	0	39,942	0	0	0	1,070	07/02/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
97181#-LA-9	UNION PACIFIC CORP. EQUIP NT SERIES D		01/12/2016	SINKING FUND REDEMPTION		25,747	25,747	25,747	25,747	0	0	0	0	0	25,747	0	0	0	693	07/02/2028
98212B-AC-7	WPX ENERGY INC, MW@50 CALLABLE		01/19/2016	CITIGROUP GLOBAL MARKETS		2,103,750	2,250,000	2,250,000	2,250,000	0	0	0	0	0	2,250,000	0	(146,250)	(146,250)	61,359	01/15/2017
983024-AJ-9	WYETH ISSD IN EXCH OF 144A CALL @MW		02/15/2016	MATURITY		5,800,000	5,800,000	5,865,286	5,801,276	0	(1,276)	0	(1,276)	0	5,800,000	0	0	0	159,500	02/15/2016
98385X-AH-9	XTO ENERGY INC., M/W SR UNSECURED		04/01/2016	MATURITY		720,000	720,000	740,758	720,907	0	(907)	0	(907)	0	720,000	0	0	0	20,340	04/01/2016
98412J-BA-1	XEROX CORP., MTN		04/01/2016	MATURITY		425,000	425,000	441,375	425,483	0	(483)	0	(483)	0	425,000	0	0	0	15,300	04/01/2016
98419M-AA-8	XYLEM INC, MW@40, CALLABLE		04/11/2016	CALLED BY ISSUER at 101.112		2,426,680	2,400,000	2,476,630	2,419,567	0	(7,527)	0	(7,527)	0	2,412,040	0	14,640	14,640	47,570	09/20/2016
001940-AA-3	AUTOMATION TOOLING SYSTE, MW@50	A	09/14/2016	OPPENHEIMER & COMPANY		627,803	611,000	628,566	0	0	(942)	0	(942)	0	627,624	0	178	178	30,228	06/15/2023
008911-AX-7	AIR CANADA,144A IST LIEN, CALLABLE	A	07/15/2016	BAIRD, RW		3,316,560	3,189,000	3,223,729	3,209,618	0	(3,867)	0	(3,867)	0	3,205,751	0	110,809	110,809	172,804	10/01/2019
009088-AA-3	AIR CANADA 2015-2AA PTT, MW@25	A	12/15/2016	MBS PAYDOWN		144,664	144,664	145,448	144,747	0	(83)	0	(83)	0	144,664	0	0	0	5,440	12/15/2027
06849R-AB-8	BARRICK NA FINANCE LLC, CALL @MW		09/26/2016	CALLED BY ISSUER at 110.723		4,428,919	4,000,000	3,673,960	3,883,211	0	29,603	0	29,603	0	3,912,814	0	516,105	516,105	280,311	09/15/2018
07317Q-AF-2	BAYTEX ENERGY CORP,MW@50 CALLABLE	A	08/15/2016	BARCLAYS CAPITAL INC FIXED		1,413,985	1,713,000	1,718,405	1,715,597	0	(927)	0	(927)	0	1,714,669	0	(300,684)	(300,684)	61,919	06/01/2021
07317Q-AG-0	BAYTEX ENERGY CORP, MW@50	A	03/17/2016	BARCLAYS CAPITAL INC FIXED		670,000	1,000,000	898,750	905,710	0	1,872	0	1,872	0	907,581	0	(237,581)	(237,581)	17,344	06/01/2024
136375-BM-3	CANADIAN NATIONAL RAILWAY, M/W SR UNSEC	A	06/01/2016	MATURITY		1,200,000	1,200,000	1,235,436	1,202,435	0	(2,435)	0	(2,435)	0	1,200,000	0	0	0	34,800	06/01/2016
136380-AB-8	CANADIAN NATIONAL RAILWAY, M/W PASS THRU	A	01/02/2016	MATURITY		1,033,017	1,033,017	1,210,397	1,033,068	0	(51)	0	(51)	0	1,033,017	0	0	0	74,326	01/02/2016
146900-AQ-8	CASCADES INC, MW@50	A	06/08/2016	WELLS FARGO BANKS		945,750	975,000	975,000	975,000	0	0	0	0	0	975,000	0	(29,250)	(29,250)	59,800	07/15/2023
496902-AH-0	KINROSS, SR UNSECURED MW, CALLABLE	A	09/01/2016	MATURITY		4,000,000	4,000,000	3,983,800	3,997,674	0	2,326	0	2,326	0	4,000,000	0	0	0	145,000	09/01/2016
576339-AM-7	MASTER CREDIT CARD TRUST,144A ELIGIBLE	A	07/20/2016	CALLED BY ISSUER at 100.000		3,000,000	3,000,000	2,999,391	2,999,871	0	129	0	129	0	2,999,999	0	1	1	34,200	01/22/2018
63307E-AB-3	NATIONAL BANK OF CANADA, 144A	A	10/19/2016	MATURITY		1,000,000	1,000,000	999,480	999,913	0	87	0	87	0	1,000,000	0	0	0	22,000	10/19/2016
78008K-5V-1	ROYAL BANK OF CANADA, SR NOTE	A	04/19/2016	MATURITY		4,000,000	4,000,000	3,990,560	3,999,396	0	604	0	604	0	4,000,000	0	0	0	57,500	04/19/2016
78008T-LB-8	ROYAL BANK OF CANADA, SR NOTE	A	07/20/2016	MATURITY		3,000,000	3,000,000	2,998,170	2,999,787	0	213	0	213	0	3,000,000	0	0	0	69,000	07/20/2016
78010U-BY-2	ROYAL BANK OF CANADA, SR UNSECURED	A	09/09/2016	MATURITY		2,000,000	2,000,000	1,997,540	1,999,425	0	575	0	575	0	2,000,000	0	0	0	29,000	09/09/2016
878744-AA-9	TECK RESOURCES LIMITED,M/W CO GUARNT	A	06/07/2016	TENDER OFFER		564,710	596,000	594,242	595,160	0	110	0	110	0	595,270	0	(30,560)	(30,560)	13,708	03/01/2019
89114Q-AE-8	TORONTO-DOMINION BANK, SR UNSECURED	A	10/19/2016	MATURITY		1,000,000	1,000,000	994,440	999,064	0	936	0	936	0	1,000,000	0	0	0	23,750	10/19/2016
91831A-AA-9	VALEANT PHARMACEUTICALS	A	07/21/2016	VARIOUS		4,244,713	4,740,000	4,133,973	4,149,333	0	46,735	69,133	(22,398)	0	4,126,935	0	117,778	117,778	182,179	03/15/2020
91911K-AD-4	VALEANT PHARMACEUTICALS,MW@50 CALLABLE	A	04/15/2016	BARCLAYS CAPITAL INC FIXED		883,215	1,033,000	1,048,015	1,047,470	0	(180)	0	(180)	0	1,047,290	0	(164,075)	(164,075)	22,435	12/01/2021
00038A-AA-1	ABB TREASURY CENTER USA,144A,M/W	C	06/15/2016	MATURITY		7,000,000	7,000,000	7,050,560	7,005,560	0	(5,560)	0	(5,560)	0	7,000,000	0	0	0	87,500	06/15/2016
00084D-AF-7	ABN AMRO BANK NV,144A P/P SR UNSECURED	D	01/22/2016	MATURITY		2,000,000	2,000,000	1,999,540	1,999,991	0	9	0	9	0	2,000,000	0	0	0	13,750	01/22/2016
00089R-AL-8	ACIS 2013-2A ACOM	D	10/14/2016	MBS PAYDOWN		51,854	51,854	51,270	0	0	35	0	35	0	51,854	0	0	0	248	10/14/2022
00101J-AE-6	ADT CORP,MW@25	C	05/02/2016	TENDER OFFER		4,001,243	3,959,000	4,042,265	3,986,781	0	(6,016)	0	(6,016)	0	3,980,765	0	20,478	20,478	71,015	07/15/2017
00191M-AA-8	ARES 2014-30A A2	D	10/20/2016	MBS PAYDOWN		201,652	201,652	199,152	0	0	674	0	674	0	201,652	0	0	0	1,716	04/20/2023
02154V-AA-9	ALTICE SA	D	03/17/2016	VARIOUS		2,644,718	2,662,000	2,622,495	2,624,408	0	1,011	0	1,011	0	2,625,419	0	19,299	19,299	122,748	05/15/2022
02343*-AA-0	AMCOR FIN (USA) INC. M/W SR NOTE	C	12/15/2016	MATURITY		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	269,000	12/15/2016
02666Q-J6-1	AMERICAN HONDA FIN, 144A SR NOTE	C	09/20/2016	MATURITY		6,800,000	6,800,000	6,826,850	6,804,141	0	(4,141)	0	(4,141)	0	6,800,000	0	0	0	176,800	09/20/2016
035229-CV-3	ANHEUSER-BUSCH COMPANIES,M/W NOTE	C	10/15/2016	MATURITY		5,500,000	5,500,000	5,496,380	5,502,161	0	(2,161)	0	(2,161)	0	5,500,000	0	0	0	277,750	10/15/2016
03938L-AQ-7	ARCELORMITTAL M/W SR UNSECURED	D	09/23/2016	TENDER OFFER		4,215,000	4,000,000	3,970,935	4,000,000	0	(13,900)	0	(13,900)	0	3,986,100	0	228,900	228,900	283,333	08/05/2020
03938L-AU-8	ARCELORMITTAL,M/W SR UNSECURED	D	09/23/2016	TENDER OFFER		1,061,250	1,000,000	989,810	1,000,000	0	(5,357)	0	(5,357)	0	994,643	0	66,607	66,607	68,972	03/01/2021
05252E-AA-1	AUST & NZ BANKING GROUP, 144A	D	11/23/2016	MATURITY		2,000,000	2,000,000	1,991,860	1,998,470	0	1,530	0	1,530	0	2,000,000	0	0	0	48,000	11/23/2016
05523R-AA-5	BAE SYSTEMS PLC,144A SR UNS	D	10/11/2016	MATURITY		3,000,000	3,000,000	2,989,500	2,998,244	0	1,756	0	1,756	0	3,000,000	0	0	0	105,000	10/11/2016
05541V-AD-8	BG ENERGY CAP., 144A M/W CO GUARNT	D	10/15/2016	MATURITY		2,750,000	2,750,000	2,809,598	2,760,366	0	(10,366)	0	(10,366)	0	2,750,000	0	0	0	79,063	10/15/2016
055450-AG-5	BHP FINANCE USA LRD, CO GUARNT	D	03/01/2016	MATURITY		2,200,000	2,200,000	2,671,922	2,208,494	0	(8,494)	0	(8,494)	0	2,200,000	0	0	0	79,750	03/01/2016
055451-AK-4	BHP FINANCE USA LTD,CO GUARNT	D	11/21/2016	MATURITY		2,000,000	2,000,000	1,989,380	1,998,035	0	1,965	0	1,965	0	2,000,000	0	0	0	37,500	11/21/2016
055650-BQ-0	BP CAPITAL MARKETS PLC, CO GUARNT	D	03/11/2016	MATURITY		3,066,000	3,066,000	3,142,834	3,069,348	0	(3,348)	0	(3,348)	0	3,066,000	0	0	0	49,056	03/11/2016
06739F-GF-2	BARCLAYS BANK PLC, SR UNSECURED	D	09/22/2016	MATURITY		5,100,000	5,100,000	5,196,017	5,111,864	0	(11,864)	0	(11,864)	0	5,100,000	0	0	0	255,000	09/22/2016
12516U-AC-9	CEMEX FINANCE LLC,144A CALLABLE, SECURED	C	03/16/2016	SEAPORT GROUP SECURITIES		1,365,625	1,250,000	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	115,625	115,625	51,758	10/12/2022
12548T-AN-0	CIFC 2012-1A A1R2	D	12/05/2016	MBS PAYDOWN		14,810	14,810	14,818	0	0	0	0	0	0	14,810	0	0	0	79	08/14/2024
12591A-AD-9	CNH EQUIPMENT TRUST	C	06/15/2016	VARIOUS		2,525,110	2,525,110	2,524,235	2,524,613	0	436	0	436	0	2,525,049	0	60	60	11,284	06/15/2020
17186H-AA-0	CIMPRESS NV	D	06/02/2016	VARIOUS		698,728	695,000	697,350	697,298	0	(131)	0	(131)	0	697,168	0	1,560	1,560	32,225	04/01/2022
19625G-AA-7	CAFL 2016-1 A	D	12/16/2016	MBS PAYDOWN		9,220	9,220	9,220	0	0	10	0	10	0	9,220	0	0	0	79	06/15/2048
2027A0-FR-5	COMMONWEALTH BANK AUST,144A NOTE	D	03/17/2016	MATURITY		5,900,000	5,900,000	5,978,067	5,904,010	0	(4,010)	0	(4,010)	0	5,900,000	0	0	0	95,875	03/17/2016

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
2027A0-GW-3	COMMONWEALTH BANK AUST,144A UNSEC	D	09/20/2016	MATURITY		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	16,947	09/20/2016
225434-CJ-6	CREDIT SUISSE USA INC, CO GUARNT	C	08/16/2016	MATURITY		625,000	625,000	673,056	630,157	0	(5,157)	0	(5,157)	0	625,000	0	0	0	36,563	08/16/2016
233851-AZ-7	DAIMLER FINANCE NA LLC,MW@12.5	C	08/01/2016	MATURITY		1,000,000	1,000,000	1,009,630	1,002,262	0	(2,262)	0	(2,262)	0	1,000,000	0	0	0	14,500	08/01/2016
24820R-AE-8	STATOIL ASA, 144A P/P, DEBENTURE	D	05/01/2016	MATURITY		8,175,000	8,175,000	9,261,658	8,226,784	0	(51,784)	0	(51,784)	0	8,175,000	0	0	0	301,453	05/01/2016
2515A1-4E-8	DEUTSCHE BANK AG LONDON,SR UNSECURED	D	01/11/2016	MATURITY		1,500,000	1,500,000	1,538,385	1,500,284	0	(284)	0	(284)	0	1,500,000	0	0	0	24,375	01/11/2016
25243Y-AJ-8	DIAGEO CAPITAL PLC, M/W CO GUARNT	D	09/30/2016	MATURITY		1,711,000	1,711,000	1,849,420	1,727,770	0	(16,770)	0	(16,770)	0	1,711,000	0	0	0	94,105	09/30/2016
277345-AC-8	EASTL 2007-1A A2A	D	11/02/2016	MBS PAYDOWN		809,600	809,600	798,671	0	0	4,116	0	4,116	0	809,600	0	0	0	2,822	05/01/2022
29271L-AD-6	ENDO FIN LLC/ENDO FINCO,MW	C	11/15/2016	VARIOUS		1,880,288	1,995,000	2,105,980	2,058,996	0	(4,068)	20,008	(24,076)	0	2,034,920	0	(154,632)	(154,632)	202,155	01/15/2022
29271L-AE-4	ENDO FIN LLC/ENDO FINCO,MW@50	C	08/09/2016	VARIOUS		1,962,888	2,185,000	2,141,300	2,141,300	0	0	0	0	0	2,141,300	0	(178,413)	(178,413)	131,284	01/15/2023
30239X-AB-3	FBG FINANCE LTD, 144A DEBENTURE	D	06/01/2016	MATURITY		1,000,000	1,000,000	1,089,160	1,005,988	0	(5,988)	0	(5,988)	0	1,000,000	0	0	0	39,375	06/01/2016
33882W-AA-1	FLAT 2011-1A A	D	10/17/2016	MBS PAYDOWN		410,594	410,594	411,005	0	0	(69)	0	(69)	0	410,594	0	0	0	3,296	01/15/2023
34407D-AB-5	FLY LEASING LTD, MW@50	D	09/28/2016	VARIOUS		1,719,975	1,700,000	1,721,990	1,721,631	0	(2,812)	0	(2,812)	0	1,718,819	0	1,156	1,156	102,238	10/15/2021
37952U-AB-9	GLOBAL SC FINANCE SRL,144A ELIGIBLE	C	12/19/2016	VARIOUS		1,350,000	1,350,000	1,352,607	1,349,171	0	829	0	829	0	1,350,000	0	0	0	21,797	04/17/2028
37952U-AC-7	SEACO GLOBAL SC	D	12/19/2016	MBS PAYDOWN		200,000	200,000	199,984	199,684	0	316	0	316	0	200,000	0	0	0	3,976	11/17/2028
40432T-AA-8	HSBC BANK BRAZIL SA, 144A SR UNSECURED	D	05/11/2016	MATURITY		4,000,000	4,000,000	3,988,520	3,999,094	0	906	0	906	0	4,000,000	0	0	0	80,000	05/11/2016
43164Q-AA-2	HLMK 2006-1A A1	C	11/21/2016	MBS PAYDOWN		1,051,632	1,051,632	1,027,970	0	0	10,918	0	10,918	0	1,051,632	0	0	0	5,280	05/21/2021
449786-AL-6	ING BANK NV, 144A SR UNSECURED	D	03/15/2016	MATURITY		5,000,000	5,000,000	5,022,640	5,001,021	0	(1,021)	0	(1,021)	0	5,000,000	0	0	0	100,000	03/15/2016
45824T-AG-0	INTELSAT JACKSON HLDG, MW@50	D	08/04/2016	CREDIT SUISSE		1,686,344	2,275,000	2,170,925	2,174,867	0	7,678	0	7,678	0	2,182,545	0	(496,202)	(496,202)	145,979	04/01/2021
460599-AB-9	INTERNATIONAL GAME TECH, MW250	D	06/29/2016	CITIGROUP GLOBAL MARKETS		101,750	100,000	95,500	95,617	0	303	0	303	0	95,921	0	5,829	5,829	5,556	02/15/2022
466112-AP-4	JBS USA LLC/JBS USA FINA,MW@50	C	09/26/2016	VARIOUS		2,865,638	2,892,000	2,911,188	2,909,872	0	(1,683)	0	(1,683)	0	2,908,189	0	(42,551)	(42,551)	196,274	07/15/2024
478366-AZ-0	JOHNSON CONTROLS, INC.M/W SR UNSECURED	D	12/01/2016	MATURITY		2,000,000	2,000,000	1,998,980	1,999,803	0	197	0	197	0	2,000,000	0	0	0	52,000	12/01/2016
493738-AB-4	KIA MOTORS CORP., 144A SR UNSECURED	D	06/14/2016	MATURITY		3,950,000	3,950,000	3,955,652	3,950,554	0	(554)	0	(554)	0	3,950,000	0	0	0	71,594	06/14/2016
55608P-AC-8	MACQUARIE BANK LTD	D	08/15/2016	MATURITY		2,932,000	2,932,000	2,981,580	2,944,095	0	(12,095)	0	(12,095)	0	2,932,000	0	0	0	58,640	08/15/2016
62886H-AM-3	NCL CORP LTD	D	05/25/2016	WELLS FARGO BANKS		2,607,375	2,550,000	2,554,381	2,554,240	0	(417)	0	(417)	0	2,553,823	0	53,552	53,552	65,848	11/15/2020
63250D-CE-9	NATIONAL AUSTRALIA BANK ,144A SR UNSECUR	D	07/27/2016	MATURITY		4,000,000	4,000,000	3,988,960	3,998,651	0	1,349	0	1,349	0	4,000,000	0	0	0	120,000	07/27/2016
65409Q-BB-7	NIELSEN FINANCE LLC/CO, MW@50	C	02/25/2016	JP MORGAN CHASE		1,234,238	1,219,000	1,212,905	1,213,384	0	127	0	127	0	1,213,511	0	20,726	20,726	23,026	04/15/2022
65504L-AC-1	NOBLE HOLDING INTL LTD,M/W CO GUARNT	D	12/28/2016	TENDER OFFER		3,550,855	3,542,000	3,757,366	3,651,125	0	(19,910)	0	(19,910)	0	3,631,215	0	(80,360)	(80,360)	206,649	08/01/2020
65535H-AC-3	NOMURA HOLDINGS, INC. SR UNSECURED	D	01/19/2016	MATURITY		3,000,000	3,000,000	2,996,790	2,999,965	0	35	0	35	0	3,000,000	0	0	0	61,875	01/19/2016
67054K-AA-7	SFR GROUP SA, MW@50	D	10/27/2016	JP MORGAN CHASE		314,675	307,000	311,797	0	0	0	0	0	0	311,797	0	2,878	2,878	12,578	05/01/2026
67054L-AB-3	SFR GROUP SA, MW@50	D	04/06/2016	JP MORGAN CHASE		4,073,860	4,157,000	4,176,858	4,174,851	0	(1,080)	0	(1,080)	0	4,173,771	0	(99,911)	(99,911)	163,509	05/15/2022
686330-AF-8	ORIX CORP., SR UNSECURED	D	01/12/2016	MATURITY		2,000,000	2,000,000	2,051,360	2,000,365	0	(365)	0	(365)	0	2,000,000	0	0	0	50,000	01/12/2016
705012-AA-0	PEARSON FUNDING TWO, 144A M/W CO GUARNT	D	05/17/2016	MATURITY		1,500,000	1,500,000	1,570,365	1,505,903	0	(5,903)	0	(5,903)	0	1,500,000	0	0	0	30,000	05/17/2016
714294-AB-1	PERRIGO CO PLC	D	09/29/2016	CALLED BY ISSUER at 100.117		3,824,459	3,820,000	3,832,963	3,824,462	0	(3,909)	0	(3,909)	0	3,820,554	0	3,906	3,906	44,280	11/08/2016
749343-AB-5	RCI BANQUE SA 144A M/W SR UNSECURED	D	04/12/2016	MATURITY		3,900,000	3,900,000	3,904,824	3,900,299	0	(299)	0	(299)	0	3,900,000	0	0	0	89,700	04/12/2016
76720A-AE-6	RIO TINTO FIN USA PLC, MW@15	D	11/03/2016	CALLED BY ISSUER at 100.602		4,275,583	4,250,000	4,233,753	4,244,344	0	2,754	0	2,754	0	4,247,098	0	28,485	28,485	81,532	08/21/2017
76720A-AM-8	RIO TINTO FIN USA PLC,M/W SR UNSECURED	D	10/26/2016	CALLED BY ISSUER at 102.218		4,599,810	4,500,000	4,503,510	4,502,443	0	(681)	0	(681)	0	4,501,762	0	98,048	98,048	87,750	12/14/2018
771196-AS-1	ROCHE HOLDINGS INC, 144A M/W CO GUARNT	C	08/25/2016	CALLED BY ISSUER at 112.757		3,146,338	2,807,000	3,204,270	2,979,728	0	(24,210)	0	(24,210)	0	2,955,519	0	190,820	190,820	134,859	03/01/2019
780153-AG-7	ROYAL CARIBBEAN CRUISES	D	12/08/2016	BAIRD, RW		991,270	833,000	938,031	110,597	0	(5,411)	0	(5,411)	0	931,942	0	59,328	59,328	72,540	10/15/2027
80685P-AC-2	SCHLUMBERGER NORGE AS,144A CO GUARNT	D	09/14/2016	MATURITY		1,000,000	1,000,000	998,250	999,744	0	256	0	256	0	1,000,000	0	0	0	19,500	09/14/2016
81727T-AA-6	SENSATA TECH UK FIN CO, MW@50	D	10/31/2016	VARIOUS		2,269,256	2,100,000	2,112,143	2,111,955	0	(921)	0	(921)	0	2,111,034	0	158,223	158,223	89,665	02/15/2026
865622-AN-4	SUMITOMO MITSUI BANKING 144ASR UNSECURED	D	07/22/2016	MATURITY		2,000,000	2,000,000	1,997,140	1,999,660	0	340	0	340	0	2,000,000	0	0	0	58,000	07/22/2016
87154B-AM-8	SYMP 2012-8A AR	D	10/12/2016	MBS PAYDOWN		56,640	56,640	56,136	0	0	189	0	189	0	56,640	0	0	0	496	01/09/2023
87974M-AA-8	TELOS 2016-7A A	D	12/27/2016	MBS PAYDOWN		57,806	57,806	57,842	0	0	(486)	0	(486)	0	57,806	0	0	0	708	04/17/2025
89233P-5E-2	TOYOTA MOTOR CREDIT, M/W SR UNSEC	C	09/15/2016	MATURITY		2,000,000	2,000,000	1,989,620	1,998,470	0	1,530	0	1,530	0	2,000,000	0	0	0	40,000	09/15/2016
89675*-AN-7	TRITON CONTAINER INT'L LTD., P/P SR NOTE	C	05/02/2016	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
90261X-BY-7	UBS AG STAMFORD CT, SUBNOTE	C	07/15/2016	MATURITY		1,500,000	1,500,000	1,497,570	1,499,827	0	173	0	173	0	1,500,000	0	0	0	88,125	07/15/2016
90520E-AC-5	UNION BANK NA, SR UNSECURED	C	06/06/2016	MATURITY		9,500,000	9,500,000	9,610,938	9,511,209	0	(11,209)	0	(11,209)	0	9,500,000	0	0	0	142,500	06/06/2016
90520G-AA-4	UNION BANK CALIFORNIA, SUBNOTE	C	05/11/2016	MATURITY		1,500,000	1,500,000	1,494,090	1,499,721	0	279	0	279	0	1,500,000	0	0	0	44,625	05/11/2016
91911T-AG-8	VALE OVERSEAS LIMITED,M/W CO GUARNT	D	09/23/2016	CALLED BY ISSUER at 101.872		2,037,461	2,000,000	2,213,000	2,039,076	0	(26,957)	0	(26,957)	0	2,012,119	0	25,326	25,326	145,833	01/23/2017
92557P-AJ-7	VIBR 2012-1A A1AR	D	10/17/2016	MBS PAYDOWN		21,166	21,166	21,060	0	0	39	0	39	0	21,166	0	0	0	209	07/17/2024
92676X-AC-1	VIKING CRUISES LTD, MW@50	D	07/28/2016	VARIOUS		2,051,385	2,600,003	2,612,387	2,611,638	0	(746)	0	(746)	0	2,610,879	0	(559,470)	(559,470)	115,965	05/15/2025

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
928670-AF-5	VOLKSWAGEN INTL FIN NV,144A,M/W CO GUARN	D	04/01/2016	MATURITY		2,000,000	2,000,000	2,065,200	2,003,666	0	(3,666)	0	(3,666)	0	2,000,000	0	0	0	28,750	04/01/2016
947076-AB-1	WEATHERFORD INTL LTD CALL @ MW	C	02/15/2016	MATURITY		3,000,000	3,000,000	2,477,880	2,988,372	0	11,628	0	11,628	0	3,000,000	0	0	0	82,500	02/15/2016
961214-CD-3	WESTPAC BANKING CORP	D	11/25/2016	MATURITY		3,950,000	3,950,000	3,957,584	3,952,433	0	(2,433)	0	(2,433)	0	3,950,000	0	0	0	41,475	11/25/2016
98887M-AA-1	ZAIS4 2016-1A A	D	11/10/2016	MBS PAYDOWN		2,258	2,258	2,257	0	0	2	0	2	0	2,258	0	0	0	26	05/10/2025
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						923,890,042	928,473,344	935,909,571	909,078,290	267,180	(1,308,019)	7,322,983	(8,363,822)	0	917,653,587	0	6,236,455	6,236,455	32,418,926	XXX
8399997. Total - Bonds - Part 4						996,324,360	1,000,907,662	1,014,075,726	981,835,397	267,180	(1,636,775)	7,322,983	(8,692,578)	0	990,087,905	0	6,236,455	6,236,455	35,854,662	XXX
8399998. Total - Bonds - Part 5						128,335,158	123,965,486	125,600,024	0	0	(125,185)	0	(125,185)	0	125,474,839	0	2,860,319	2,860,319	3,198,681	XXX
8399999. Total - Bonds						1,124,659,518	1,124,873,148	1,139,675,750	981,835,397	267,180	(1,761,960)	7,322,983	(8,817,763)	0	1,115,562,744	0	9,096,774	9,096,774	39,053,343	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999998. Total - Preferred Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
99C000-02-5	FHLB DES MOINES		12/30/2016	DIRECT FROM ISSUER	14,699.000	1,469,900		1,469,900	1,469,900	0	0	0	0	0	1,469,900	0	0	0	0	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						1,469,900	XXX	1,469,900	1,469,900	0	0	0	0	0	1,469,900	0	0	0	0	XXX
9799997. Total - Common Stocks - Part 4						1,469,900	XXX	1,469,900	1,469,900	0	0	0	0	0	1,469,900	0	0	0	0	XXX
9799998. Total - Common Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799999. Total - Common Stocks						1,469,900	XXX	1,469,900	1,469,900	0	0	0	0	0	1,469,900	0	0	0	0	XXX
9899999. Total - Preferred and Common Stocks						1,469,900	XXX	1,469,900	1,469,900	0	0	0	0	0	1,469,900	0	0	0	0	XXX
9999999 - Totals						1,126,129,418	XXX	1,141,145,650	983,305,297	267,180	(1,761,960)	7,322,983	(8,817,763)	0	1,117,032,644	0	9,096,774	9,096,774	39,053,343	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
912828-R7-7	US TREASURY N/B		06/17/2016	MORGAN STANLEY & CO. LLC.	06/27/2016	J.P. MORGAN SECURITIES LLC	1,000,000	1,012,070	1,019,063	1,012,019	0	(52)	0	(52)	0	0	7,044	7,044	1,052	751
0599999. Subtotal - Bonds - U.S. Governments							1,000,000	1,012,070	1,019,063	1,012,019	0	(52)	0	(52)	0	0	7,044	7,044	1,052	751
013822-AA-9	ALCOA NEDERLAND HOLDING, MW@50		09/22/2016	MORGAN STANLEY & COMPANY	10/07/2016	MORGAN STANLEY & COMPANY	423,000	423,000	440,449	423,000	0	0	0	0	0	0	17,449	17,449	1,269	0
013822-AB-7	ALCOA NEDERLAND HOLDING, MW@50		09/26/2016	MORGAN STANLEY & COMPANY	10/07/2016	MORGAN STANLEY & COMPANY	788,000	796,239	819,520	796,216	0	(22)	0	(22)	0	0	23,304	23,304	2,452	197
014477-AR-4	ALERIS INTL INC, MW@50		04/18/2016	VARIOUS	09/19/2016	VARIOUS	1,300,000	1,327,433	1,409,675	1,324,968	0	(2,464)	0	(2,464)	0	0	84,707	84,707	54,722	1,923
019736-AD-9	ALLISON TRANSMISSION INC, MW@50		09/14/2016	CITIGROUP GLOBAL MARKETS	10/12/2016	BANK OF AMERICA - MERRIL LYNCH	617,000	617,000	634,739	617,000	0	0	0	0	0	0	17,739	17,739	2,057	0
053773-AY-3	AVIS BUDGET CAR/FINANCE, MW@50		08/01/2016	CITIGROUP GLOBAL MARKETS	12/16/2016	BARCLAYS CAPITAL INC FIXED	485,000	477,725	475,300	478,171	0	446	0	446	0	0	(2,871)	(2,871)	13,809	4,350
055236-AA-1	BAMLL 2011-07C1 A3A		04/04/2016	MERRILL LYNCH PIERCE FENNER & SMITH	11/21/2016	VARIOUS	200,757	202,648	200,758	200,758	0	(1,890)	0	(1,890)	0	0	0	0	4,345	180
05955R-AG-9	BALL 2009-FDG D		04/28/2016	MERRILL LYNCH PIERCE FENNER & SMITH	08/25/2016	CALLED BY ISSUE at 100.0	250,000	251,875	250,000	251,347	0	(528)	0	(528)	0	0	(1,347)	(1,347)	5,439	121
077454-AG-1	BELDEN INC,MW@50 CALLABLE		03/23/2016	WELLS FARGO BANKS	12/28/2016	VARIOUS	2,190,000	2,077,105	2,198,149	2,085,683	0	8,578	0	8,578	0	0	112,465	112,465	109,303	19,371
12621E-AK-9	CNO FINANCIAL GROUP INC, MW@50		03/16/2016	VARIOUS	07/08/2016	VARIOUS	2,075,000	2,099,174	2,146,618	2,098,647	0	(526)	0	(526)	0	0	47,970	47,970	67,187	32,454
12638U-AA-6	CREDIT SUISSE MORTGAGE TRUST		04/06/2016	VARIOUS	12/29/2016	VARIOUS	700,000	707,594	700,000	700,263	0	(7,331)	0	(7,331)	0	0	(263)	(263)	26,889	445
14169W-AA-5	CFREE 2014-CARE A		04/18/2016	J.P. MORGAN SECURITIES LLC	06/15/2016	CALLED BY ISSUE at 100.0	1,000,000	997,813	1,000,000	998,367	0	555	0	555	0	0	1,633	1,633	2,972	292
15135B-AF-8	CENTENE ESCROW CORP		01/28/2016	WELLS FARGO BANKS	09/23/2016	BANK OF AMERICA - MERRIL LYNCH	396,000	396,000	420,750	396,000	0	0	0	0	0	0	24,750	24,750	14,046	0
15135B-AH-4	CENTENE ESCROW CORP		01/28/2016	WELLS FARGO BANKS	10/11/2016	VARIOUS	1,593,000	1,614,240	1,724,640	1,612,808	0	(1,432)	0	(1,432)	0	0	111,832	111,832	65,703	0
156700-AZ-9	CENTURYLINK INC		03/16/2016	GOLDMAN SACHS & COMPANY	11/01/2016	VARIOUS	2,480,000	2,256,650	2,321,738	2,268,128	0	11,478	0	11,478	0	0	53,609	53,609	152,288	65,109
156700-BA-3	CENTURYLINK INC, MW@50		07/12/2016	VARIOUS	10/31/2016	VARIOUS	3,020,000	3,057,485	3,201,775	3,056,044	0	(1,441)	0	(1,441)	0	0	145,731	145,731	130,238	10,313
171871-AP-1	CINCINNATI BELL INC, MW@50		09/20/2016	VARIOUS	12/05/2016	VARIOUS	1,775,000	1,786,598	1,855,623	1,786,267	0	(331)	0	(331)	0	0	69,356	69,356	24,273	63
20173Q-AE-1	GCCFC COMMERCIAL MORTGAGE TRUST		01/28/2016	GOLDMAN SACHS & CO	11/14/2016	VARIOUS	1,642,047	1,680,982	1,642,048	1,647,038	0	(33,944)	0	(33,944)	0	0	(4,990)	(4,990)	59,318	248
20173Q-AF-8	GCCFC COMMERCIAL MORTGAGE TRUST		01/28/2016	JEFFERIES LLC	11/14/2016	VARIOUS	1,988,622	2,033,988	1,988,623	1,994,276	0	(39,712)	0	(39,712)	0	0	(5,653)	(5,653)	75,139	300
22545X-AD-5	CREDIT SUISSE MORTGAGE TRUST		02/11/2016	VARIOUS	12/19/2016	MBS PAYDOWN	2,119,613	2,156,172	2,119,614	2,119,614	0	(36,558)	0	(36,558)	0	0	0	0	72,323	2,062
242370-AD-6	DEAN FOODS CO, MW@50		03/16/2016	BARCLAYS CAPITAL INC FIXED	05/03/2016	VARIOUS	750,000	795,000	788,035	794,004	0	(996)	0	(996)	0	0	(5,969)	(5,969)	6,868	813
25470X-AY-1	DISH DBS CORP, MW@50		07/18/2016	VARIOUS	12/19/2016	VARIOUS	1,512,000	1,533,790	1,703,440	1,533,386	0	(404)	0	(404)	0	0	170,054	170,054	49,679	1,772
257867-BB-6	RR DONNELLEY & SONS CO,MW@50		05/26/2016	CITIGROUP GLOBAL MARKETS	10/07/2016	CREDIT SUISSE	1,000,000	897,500	972,500	901,185	0	3,685	0	3,685	0	0	71,315	71,315	32,000	10,000
26112T-AE-6	QUAPAW DOWNSTREAM DEV. 144A SR SECURED		03/03/2016	VARIOUS	07/25/2016	MORGAN STANLEY & COMPANY	630,000	598,825	649,410	602,389	0	3,564	0	3,564	0	0	47,021	47,021	37,972	8,910
268698-AB-3	EMI MUSIC PUBLISHING GRP, MW		05/26/2016	GOLDMAN SACHS & COMPANY	06/07/2016	JANNEY MONTGOMERY SCOTT	484,000	484,000	503,360	484,000	0	0	0	0	0	0	19,360	19,360	718	0
29444U-AQ-9	EQUINIX INC, MW@50		03/03/2016	JEFFERIES & CO., INC.	05/25/2016	RBC CAPITAL MARKET CORP	200,000	210,500	209,500	210,270	0	(230)	0	(230)	0	0	(770)	(770)	5,777	3,068
30225A-BS-1	EXTENDED STAY AMERICA TRUST		02/24/2016	UBS PAINE WEBBER	09/09/2016	CALLED BY ISSUE at 100.0	2,000,000	2,001,250	2,000,000	2,001,086	0	(164)	0	(164)	0	0	(1,086)	(1,086)	42,046	5,606
35906A-AW-8	FRONTIER COMMUNICATIONS		07/13/2016	VARIOUS	09/21/2016	VARIOUS	2,500,000	2,600,625	2,672,728	2,597,602	0	(3,023)	0	(3,023)	0	0	75,126	75,126	164,063	56,034
35906A-AZ-1	FRONTIER COMMUNICATIONS		07/11/2016	VARIOUS	08/25/2016	UBS PAINE WEBBER	1,090,000	1,133,475	1,177,200	1,132,689	0	(786)	0	(786)	0	0	44,511	44,511	95,990	50,496
36164Y-AA-9	GCP APPLIED TECHNOLOGIES, MW@50		01/22/2016	GOLDMAN SACHS & COMPANY	05/03/2016	BANK OF AMERICA - MERRIL LYNCH	410,000	410,000	451,000	410,000	0	0	0	0	0	0	41,000	41,000	10,711	0
36467W-AA-7	GAMESTOP CORP, MW@50		07/25/2016	VARIOUS	09/27/2016	SEAPORT GROUP SECURITIES	1,360,000	1,379,688	1,390,600	1,378,250	0	(1,438)	0	(1,438)	0	0	12,350	12,350	50,530	27,348
369300-AN-8	GENERAL CABLE CORP, MW@50		04/15/2016	BAIRD, RW	07/08/2016	VARIOUS	700,000	611,625	653,813	613,368	0	1,743	0	1,743	0	0	40,445	40,445	8,683	2,124
398433-AH-5	GRIFFON CORPORATION,MW@50 CALLABLE		10/13/2016	VARIOUS	11/17/2016	VARIOUS	1,325,000	1,307,960	1,338,338	1,309,623	0	1,663	0	1,663	0	0	28,714	28,714	46,350	3,343
404030-AE-8	H&E EQUIPMENT SERVICES, MW@50 CALLABLE		03/07/2016	CREDIT SUISSE	05/17/2016	CREDIT SUISSE	675,000	669,938	695,250	670,067	0	130	0	130	0	0	25,183	25,183	10,369	1,181
410345-AJ-1	HANESBRANDS INC, MW@50		05/03/2016	JP MORGAN CHASE	05/19/2016	CITIGROUP GLOBAL MARKETS	1,549,000	1,549,000	1,556,745	1,549,000	0	0	0	0	0	0	7,745	7,745	3,582	0
42806L-AA-9	HERC RENTALS INC, MW@50		08/02/2016	GOLDMAN SACHS & COMPANY	11/21/2016	BANK OF AMERICA - MERRIL LYNCH	2,159,000	2,192,848	2,222,768	2,191,427	0	(1,420)	0	(1,420)	0	0	31,340	31,340	67,852	24,609
43289U-AE-5	HILT 2013-HLF BFL		03/22/2016	DEUTSCHE BANK SECURITIES INC.	10/06/2016	CALLED BY ISSUE at 100.0	1,700,089	1,693,714	1,700,089	1,699,290	0	5,576	0	5,576	0	0	800	800	19,875	2,108
43289U-AN-5	HILTON USA TRUST		02/19/2016	DEUTSCHE BANK SECURITIES INC.	11/07/2016	VARIOUS	1,999,999	2,000,625	2,000,000	2,000,464	0	(161)	0	(161)	0	0	(464)	(464)	39,188	3,402
444454-AA-0	HUGHES SATELLITE SYSTEMS, MW@50		03/04/2016	WELLS FARGO BANKS	03/17/2016	RBC CAPITAL MARKET CORP	65,000	72,253	71,988	72,210	0	(43)	0	(43)	0	0	(222)	(222)	1,335	1,155

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
44985T-AE-3	VOYA CLO LTD		02/01/2016	CITIGROUP GLOBAL MARKETS, INC.	12/14/2016	VARIOUS	957,181	954,788	957,181	956,543	0	1,755	0	1,755	0	0	638	638	14,854	2,353
46113V-AD-0	INTERVAL ACQUISITION COR, MW@50		07/01/2016	MORGAN STANLEY & COMPANY	12/09/2016	VARIOUS	401,000	405,010	409,243	404,595	0	(415)	0	(415)	0	0	4,647	4,647	21,244	7,318
526057-BX-1	LENNAR CORP, MW@50		03/16/2016	VARIOUS	06/06/2016	BARCLAYS CAPITAL INC FIXED	2,857,000	2,881,643	2,928,425	2,880,580	0	(1,062)	0	(1,062)	0	0	47,845	47,845	35,812	2,243
54008P-AA-1	LWCLO 2014-1A A1		05/04/2016	VARIOUS	10/25/2016	VARIOUS	1,470,383	1,460,143	1,470,383	1,465,602	0	5,459	0	5,459	0	0	4,781	4,781	16,561	868
552953-CC-3	MGM RESORTS INTL, MW@50		11/15/2016	VARIOUS	12/20/2016	VARIOUS	6,175,000	6,616,793	6,740,780	6,606,575	0	(10,218)	0	(10,218)	0	0	134,205	134,205	109,467	46,129
55303W-AA-5	MGP ESCROW ISSUER/CO-ISS, MW@50		04/06/2016	JP MORGAN CHASE	05/18/2016	VARIOUS	789,000	795,904	829,285	795,846	0	(58)	0	(58)	0	0	33,439	33,439	3,860	0
57665R-AD-8	MATCH GROUP INC, MW@50		05/27/2016	VARIOUS	07/06/2016	JP MORGAN CHASE	1,389,000	1,405,929	1,468,868	1,405,666	0	(263)	0	(263)	0	0	63,202	63,202	9,839	47
595112-BG-7	MICRON TECHNOLOGY INC,		07/13/2016	RBC CAPITAL MARKET CORP	08/25/2016	CITIGROUP GLOBAL MARKETS	700,000	607,250	670,250	608,049	0	799	0	799	0	0	62,201	62,201	4,922	328
626738-AC-2	MURPHY OIL USA INC,MW@50 CALLABLE		04/28/2016	BARCLAYS CAPITAL INC FIXED	10/04/2016	VARIOUS	875,000	916,563	921,370	913,784	0	(2,779)	0	(2,779)	0	0	7,586	7,586	32,808	11,375
629377-BW-1	NRG ENERGY INC		07/27/2016	CITIGROUP GLOBAL MARKETS	12/08/2016	VARIOUS	675,000	683,438	675,000	682,753	0	(684)	0	(684)	0	0	(7,753)	(7,753)	17,276	1,875
693522-AG-9	PQ CORP, MW@50		04/26/2016	CITIGROUP GLOBAL MARKETS	05/13/2016	CITIGROUP GLOBAL MARKETS	370,000	370,000	380,175	370,000	0	0	0	0	0	0	10,175	10,175	971	0
74978D-AA-2	DONNELEY RR & SONS CO, SR UNSECURED		04/28/2016	JP MORGAN CHASE	10/06/2016	CREDIT SUISSE	1,000,000	1,042,500	1,090,000	1,039,301	0	(3,199)	0	(3,199)	0	0	50,699	50,699	45,281	10,500
750086-AA-8	RACKSPACE HOSTIN, MW@50		10/28/2016	MORGAN STANLEY & COMPANY	12/05/2016	CALLED BY ISSUE at 114.8	1,996,000	2,141,470	2,291,815	2,137,568	0	(3,902)	0	(3,902)	0	0	154,247	154,247	91,816	39,423
785592-AH-9	SABINE PASS LIQUEFACTION		05/02/2016	VARIOUS	12/07/2016	JP MORGAN CHASE	1,375,000	1,391,151	1,488,438	1,389,846	0	(1,305)	0	(1,305)	0	0	98,592	98,592	63,737	11,873
80874Y-AR-1	SCIENTIFIC GAMES INTERNA, MW@50		09/08/2016	VARIOUS	10/20/2016	JP MORGAN CHASE	352,000	373,618	376,640	372,813	0	(804)	0	(804)	0	0	3,827	3,827	7,803	3,203
85172F-AD-1	SPRINGLEAF FINANCE CORP, MW@50		05/10/2016	VARIOUS	08/04/2016	BARCLAYS CAPITAL INC FIXED	886,000	878,613	879,800	878,947	0	334	0	334	0	0	853	853	24,008	7,756
852061-AQ-3	SPRINT COMMUNICATIONS, MW@50		04/28/2016	GOLDMAN SACHS & COMPANY	06/06/2016	BARCLAYS CAPITAL INC FIXED	1,000,000	1,030,000	1,037,500	1,029,330	0	(670)	0	(670)	0	0	8,170	8,170	19,056	12,056
87264A-AL-9	T-MOBILE USA INC, MW@50		10/27/2016	JP MORGAN CHASE	11/10/2016	BANK OF AMERICA - MERRIL LYNCH	4,105,000	4,382,088	4,359,510	4,378,195	0	(3,893)	0	(3,893)	0	0	(18,685)	(18,685)	33,541	22,663
896818-AL-5	TRIUMPH GROUP INC, MW@50		05/16/2016	JEFFERIES & CO., INC.	09/30/2016	WELLS FARGO BANKS	603,000	535,820	568,328	540,156	0	4,336	0	4,336	0	0	28,172	28,172	26,733	11,844
90290M-AB-7	US FOODS INC		06/13/2016	DEUTSCHE BANC	06/21/2016	WELLS FARGO BANKS	499,000	499,000	506,485	499,000	0	0	0	0	0	0	7,485	7,485	0	0
911365-BB-9	UNITED RENTALS NORTH AM, MW@50		11/14/2016	UBS PAINE WEBBER	12/19/2016	BANK OF AMERICA - MERRIL LYNCH	2,300,000	2,346,000	2,397,750	2,345,553	0	(447)	0	(447)	0	0	52,197	52,197	13,433	735
911365-BE-3	UNITED RENTALS NORTH AM, MW@50		05/26/2016	JP MORGAN CHASE	07/21/2016	WELLS FARGO BANKS	1,500,000	1,488,750	1,576,875	1,488,830	0	80	0	80	0	0	88,045	88,045	17,870	4,406
978097-AD-5	WOLVERINE WORLD WIDE, MW@50		08/16/2016	JP MORGAN CHASE	12/06/2016	VARIOUS	2,275,000	2,281,525	2,288,653	2,281,422	0	(103)	0	(103)	0	0	7,230	7,230	19,859	0
001940-AA-3	AUTOMATION TOOLING SYSTE, MW@50	A	05/11/2016	JP MORGAN CHASE	09/14/2016	OPPENHEIMER & COMPANY	39,000	40,463	40,073	40,378	0	(84)	0	(84)	0	0	(306)	(306)	1,929	1,063
535919-AL-8	LG FINANCECO CORP, MW@50	A	10/13/2016	JP MORGAN CHASE	12/13/2016	VARIOUS	1,575,000	1,585,993	1,593,632	1,585,785	0	(207)	0	(207)	0	0	7,846	7,846	12,460	0
67000X-AM-8	NOVELIS INC		04/29/2016	CITIGROUP GLOBAL MARKETS	09/14/2016	VARIOUS	1,600,000	1,660,000	1,676,640	1,653,040	0	(6,960)	0	(6,960)	0	0	23,600	23,600	99,750	54,056
00083V-AC-5	ACASC 2007-1A A1S	D	04/04/2016	MERRILL LYNCH PIERCE FENNER & SMITH	04/20/2016	CALLED BY ISSUE at 100.0	166,986	166,830	166,987	166,841	0	11	0	11	0	0	145	145	352	302
03969A-AH-3	ARDAGH PKG FIN/HLDGS USA, MW@50	D	04/29/2016	VARIOUS	08/01/2016	BARCLAYS CAPITAL INC FIXED	2,935,000	2,953,275	2,957,013	2,952,557	0	(718)	0	(718)	0	0	4,455	4,455	29,411	0
12548T-AJ-9	CIFC 2012-1A A1R	C	02/01/2016	CITIGROUP GLOBAL MARKETS, INC.	08/15/2016	CALLED BY ISSUE at 100.0	1,000,000	999,000	1,000,000	1,000,000	0	1,000	0	1,000	0	0	0	0	12,773	3,359
14309B-AA-2	CARL 2006-9A A1	D	04/19/2016	CITIGROUP GLOBAL MARKETS, INC.	12/29/2016	VARIOUS	1,539,050	1,515,503	1,539,050	1,532,841	0	17,338	0	17,338	0	0	6,209	6,209	7,792	1,454
33882V-AA-3	FLAT 2012-1A A1	D	02/11/2016	CITIGROUP GLOBAL MARKETS, INC.	10/25/2016	CALLED BY ISSUE at 100.0	1,000,000	983,500	1,000,000	993,215	0	9,715	0	9,715	0	0	6,785	6,785	15,658	1,290
38137A-AC-7	GOLD6 2012-6A A	C	03/08/2016	CREDIT SUISSE SECURITIES (USA) LLC	10/31/2016	VARIOUS	460,791	456,184	460,792	459,685	0	3,501	0	3,501	0	0	1,107	1,107	6,557	1,278
384895-AJ-7	GRAM 2012-1A A1R	D	04/28/2016	GOLDMAN SACHS & CO	12/28/2016	VARIOUS	250,000	249,625	250,000	249,880	0	255	0	255	0	0	120	120	3,370	201
460599-AB-9	INTERNATIONAL GAME TECH, MW@50	D	10/28/2016	VARIOUS	12/20/2016	VARIOUS	2,900,000	2,950,713	3,008,500	2,949,883	0	(829)	0	(829)	0	0	58,617	58,617	68,194	25,451
460599-AC-7	INTERNATIONAL GAME TECH, MW@50	D	07/12/2016	CREDIT SUISSE	10/28/2016	JP MORGAN CHASE	1,100,000	1,152,250	1,199,000	1,150,783	0	(1,467)	0	(1,467)	0	0	48,217	48,217	51,043	29,792
466112-AP-4	JBS USA LLC/JBS USA FINA,MW@50	C	05/04/2016	VARIOUS	09/20/2016	VARIOUS	2,315,000	2,139,243	2,279,254	2,145,391	0	6,148	0	6,148	0	0	133,863	133,863	75,891	32,220
532623-AC-9	LROCK 2007-1A A3A	D	03/23/2016	MORGAN STANLEY & CO. LLC.	10/27/2016	VARIOUS	509,874	504,878	509,875	505,822	0	944	0	944	0	0	4,053	4,053	2,053	751
53359P-AA-8	LINCOLN FINANCE LTD, MW@50	D	03/10/2016	JP MORGAN CHASE	05/03/2016	JP MORGAN CHASE	690,000	690,000	727,088	690,000	0	0	0	0	0	0	37,088	37,088	7,068	0
625015-AA-0	MGCLO 2007-1A A	D	05/06/2016	MORGAN STANLEY & CO. LLC.	10/25/2016	VARIOUS	995,981	988,313	995,982	993,205	0	4,893	0	4,893	0	0	2,776	2,776	4,938	557
62886H-AM-3	NCL CORP LTD	D	11/03/2016	VARIOUS	12/05/2016	VARIOUS	4,204,000	4,228,315	4,272,753	4,227,539	0	(776)	0	(776)	0	0	45,213	45,213	109,622	81,036
64072T-AC-9	NEPTUNE FINCO CORP, MW@50	C	08/11/2016	VARIOUS	09/14/2016	VARIOUS	2,490,000	2,698,335	2,687,533	2,695,621	0	(2,714)	0	(2,714)	0	0	(8,089)	(8,089)	27,985	11,256
67054K-AA-7	SFR GROUP SA, MW@50	D	07/13/2016	VARIOUS	10/27/2016	JP MORGAN CHASE	2,772,000	2,802,414	2,841,300	2,801,756	0	(658)	0	(658)	0	0	39,544	39,544	113,575	20,819

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
67089N-AQ-5	OCP 2012-2A ACOM	D	09/21/2016	CREDIT SUISSE SECURITIES (USA) LLC	11/23/2016	VARIOUS	364,989	362,708	364,989	362,826	0	117	0	117	0	0	2,164	2,164	2,042	0
67102V-AQ-0	OAKC 2012-6A AR	D	03/31/2016	MORGAN STANLEY & CO. LLC.	12/21/2016	VARIOUS	678,493	675,644	678,494	676,502	0	858	0	858	0	0	1,991	1,991	9,587	1,732
67108E-AA-7	OZLMF 2013-3A A1	D	03/30/2016	SOCIETE GENERALE, NY	12/19/2016	CALLED BY ISSUE at 100.0	1,670,000	1,660,606	1,670,000	1,663,183	0	2,577	0	2,577	0	0	6,817	6,817	30,727	6,608
761735-AT-6	REYNOLDS GRP ISS/REYNOLD, MW@50	C	06/13/2016	CREDIT SUISSE	08/17/2016	VARIOUS	1,124,000	1,127,210	1,170,393	1,127,135	0	(75)	0	(75)	0	0	43,258	43,258	8,311	0
780153-AG-7	ROYAL CARIBBEAN CRUISES	D	02/05/2016	MORGAN STANLEY & COMPANY	12/08/2016	BAIRD, RW	107,000	119,171	127,330	118,564	0	(608)	0	(608)	0	0	8,766	8,766	9,318	2,564
81727T-AA-6	SENSATA TECH UK FIN CO, MW@50	D	06/28/2016	BANK OF AMERICA - MERRIL LYNCH	10/05/2016	VARIOUS	1,700,000	1,785,250	1,847,783	1,782,352	0	(2,898)	0	(2,898)	0	0	65,430	65,430	69,250	35,104
852061-AK-6	SPRINT COMMUNICATIONS, MW@50	C	08/04/2016	VARIOUS	10/12/2016	VARIOUS	5,500,000	5,933,750	6,055,488	5,885,579	0	(48,171)	0	(48,171)	0	0	169,908	169,908	206,359	62,375
871556-AA-4	SYMP 2007-4A A	D	05/06/2016	MORGAN STANLEY & CO. LLC.	07/18/2016	MBS PAYDOWN	980,449	974,370	980,449	980,449	0	6,079	0	6,079	0	0	0	0	2,188	553
929260-AA-5	WGH 2006-1A A1	D	05/11/2016	VARIOUS	08/29/2016	VARIOUS	596,182	594,078	596,160	596,149	0	2,061	0	2,061	0	0	26	26	1,315	866
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							122,965,486	124,587,954	127,316,095	124,462,820	0	(125,133)	0	(125,133)	0	0	2,853,275	2,853,275	3,197,629	911,079
8399998. Total - Bonds							123,965,486	125,600,024	128,335,158	125,474,839	0	(125,185)	0	(125,185)	0	0	2,860,319	2,860,319	3,198,681	911,830
8999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9799998. Total - Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9899999. Total - Preferred and Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9999999 - Totals								125,600,024	128,335,158	125,474,839	0	(125,185)	0	(125,185)	0	0	2,860,319	2,860,319	3,198,681	911,830

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
6099999. Subtotal - SVO Identified Funds							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
8199999. Total - SVO Identified Funds							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
147539-67-0	DEUTSCHE/DWS MONEY MARKET			12/29/2016	VARIOUS	XXX	30,002,454	0	0	0	0	0	30,002,454	0	0	0.210	0.000	MON	2,454	0
26200X-20-9	DREYFUS INSTL RES MONEY 6542 MONEY M			12/29/2016	BANK OF NEW YORK (CUS	XXX	25,131,734	0	0	0	0	0	25,131,734	0	0	0.240	0.000	MON	158	0
262006-20-8	DREYFUS MONEY MARKET			12/29/2016	US BANK	XXX	20,000,000	0	0	0	0	0	20,000,000	0	0	0.240	0.000	MON	0	0
31846V-10-4	FIRST AMERICAN PRIME OB. CLASS Y			12/29/2016	VARIOUS	XXX	191,896	0	0	0	0	0	191,896	0	0	0.070	0.000		73	0
38141W-27-3	GOLDMAN SACHS MONEY MKT			12/29/2016	US BANK	XXX	30,000,000	0	0	0	0	0	30,000,000	0	0	0.290	0.000	MON	0	0
8999999. Subtotal - All Other Money Market Mutual Funds							105,326,084	0	0	0	0	XXX	105,326,084	0	0	XXX	XXX	XXX	2,685	0
9199999 - Totals							105,326,084	0	0	0	0	XXX	105,326,084	0	0	XXX	XXX	XXX	2,685	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.	JP MORGAN CHASE & CO 7H6GLXDRUGQFU57RNE97	01/15/2016	01/13/2017	8,329	15,661,140	1,892.10 / 1,949.45	0	259,975	0	471,022	*	471,022	211,047	0	0	0	0		
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index.	JP MORGAN CHASE & CO 7H6GLXDRUGQFU57RNE97	01/15/2016	01/13/2017	8,907	16,747,352	1,888.92 / 1,968.97	0	375,140	0	706,583	*	706,583	331,443	0	0	0	0		
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/12/2016	02/15/2017	8,727	16,274,052	1,879.25 / 1,927.05	0	226,206	0	402,012	*	402,012	175,806	0	0	0	0		
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/12/2016	02/15/2017	7,808	14,560,956	1,876.68 / 1,950.21	0	299,921	0	557,539	*	557,539	257,618	0	0	0	0		
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index.	MERRILL LYNCH INTERNATIONAL GGDZP1UYGU9STUHRDP48	03/15/2016	03/15/2017	9,172	18,489,193	2,028.39 / 2,086.49	0	286,028	0	468,322	*	468,322	182,294	0	0	0	0		
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index.	MERRILL LYNCH INTERNATIONAL GGDZP1UYGU9STUHRDP48	03/15/2016	03/15/2017	8,881	17,904,196	2,029.38 / 2,111.69	0	375,809	0	638,925	*	638,925	263,116	0	0	0	0		
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index.	JP MORGAN CHASE & CO 7H6GLXDRUGQFU57RNE97	04/15/2016	04/13/2017	13,984	29,096,820	2,095.30 / 2,171.97	0	561,569	0	839,841	*	839,841	278,272	0	0	0	0		
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index.	JP MORGAN CHASE & CO 7H6GLXDRUGQFU57RNE97	04/15/2016	04/13/2017	8,938	18,597,431	2,089.91 / 2,154.70	0	314,296	0	461,622	*	461,622	147,326	0	0	0	0		
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index.	MERRILL LYNCH INTERNATIONAL GGDZP1UYGU9STUHRDP48	05/13/2016	05/15/2017	8,322	17,031,655	2,054.84 / 2,136.09	0	352,555	0	540,402	*	540,402	187,847	0	0	0	0		
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index.	MERRILL LYNCH INTERNATIONAL GGDZP1UYGU9STUHRDP48	05/13/2016	05/15/2017	9,500	19,443,012	2,055.92 / 2,118.83	0	320,810	0	474,507	*	474,507	153,697	0	0	0	0		
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/15/2016	06/15/2017	8,762	18,150,441	2,078.15 / 2,161.44	0	390,234	0	555,334	*	555,334	165,100	0	0	0	0		
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/15/2016	06/15/2017	9,457	19,589,683	2,079.54 / 2,143.48	0	331,066	0	463,878	*	463,878	132,812	0	0	0	0		
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/18/2016	07/14/2017	6,330	13,683,666	2,162.73 / 2,254.15	0	307,882	0	366,835	*	366,835	58,953	0	0	0	0		
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/18/2016	07/14/2017	7,139	15,433,295	2,163.34 / 2,235.11	0	283,973	0	336,493	*	336,493	52,520	0	0	0	0		
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/15/2016	08/15/2017	6,935	15,189,261	2,192.93 / 2,266.45	0	274,925	0	293,916	*	293,916	18,991	0	0	0	0		
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/15/2016	08/15/2017	6,977	15,280,225	2,190.43 / 2,287.98	0	354,501	0	379,520	*	379,520	25,019	0	0	0	0		
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/15/2016	09/15/2017	9,160	19,669,438	2,147.39 / 2,241.50	0	468,133	0	558,432	*	558,432	90,299	0	0	0	0		
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/15/2016	09/15/2017	7,114	15,274,605	2,148.57 / 2,220.48	0	285,636	0	336,417	*	336,417	50,781	0	0	0	0		
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index.	JP MORGAN CHASE & CO 7H6GLXDRUGQFU57RNE97	10/14/2016	10/13/2017	11,407	24,331,319	2,134.35 / 2,209.47	0	474,460	0	571,643	*	571,643	97,183	0	0	0	0		
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index.	JP MORGAN CHASE & CO 7H6GLXDRUGQFU57RNE97	10/14/2016	10/13/2017	11,956	25,502,107	2,133.75 / 2,230.14	0	619,701	0	760,079	*	760,079	140,378	0	0	0	0		
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/15/2016	11/15/2017	11,862	25,862,834	2,182.00 / 2,280.84	0	618,122	0	652,594	*	652,594	34,472	0	0	0	0		
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/15/2016	11/15/2017	14,152	30,856,632	2,180.87 / 2,262.22	0	623,304	0	664,113	*	664,113	40,809	0	0	0	0		
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index.	JP MORGAN CHASE & CO 7H6GLXDRUGQFU57RNE97	12/15/2016	12/15/2017	10,351	23,414,189	2,265.22 / 2,365.38	0	540,868	0	489,678	*	489,678	(51,190)	0	0	0	0		
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index.	JP MORGAN CHASE & CO 7H6GLXDRUGQFU57RNE97	12/15/2016	12/15/2017	9,569	21,644,611	2,262.96 / 2,342.51	0	413,413	0	365,786	*	365,786	(47,627)	0	0	0	0		
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										0	9,358,527	0	12,355,493	XXX	12,355,493	2,996,966	0	0	0	0	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										0	9,358,527	0	12,355,493	XXX	12,355,493	2,996,966	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	9,358,527	0	12,355,493	XXX	12,355,493	2,996,966	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	9,358,527	0	12,355,493	XXX	12,355,493	2,996,966	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	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	04/08/2014	06/18/2022	0	1,000,000	3ML+0.94/(3.50)	0	0	(18,528)	0		(27,368)	0	0	0	0	11,689		104/104
Interest Rate Swap - Rec floating [Pay fixed]	WHIRLPOOL CORP 96332HCF4	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	04/08/2014	03/01/2023	0	3,900,000	3ML+1.02/(3.70)	0	0	(76,561)	0		(129,391)	0	0	0	0	48,426		105/104
Interest Rate Swap - Rec floating [Pay fixed]	MARATHON OIL CORP 565849AK2	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	04/10/2014	11/01/2022	0	4,000,000	3ML+0.26/(2.80)	0	0	(74,019)	0		(105,406)	0	0	0	0	48,325		101/101
Interest Rate Swap - Rec floating [Pay fixed]	BP CAPITAL MARKETS PLC 055650CB2	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	04/11/2014	11/06/2022	0	3,000,000	3ML-0.04/(2.50)	0	0	(55,667)	0		(79,425)	0	0	0	0	36,287		100/100
Interest Rate Swap - Rec floating [Pay fixed]	WEST MASS ELECTRIC CO 9585878J5	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	04/11/2014	09/15/2021	0	3,000,000	3ML+1.15/(3.50)	0	0	(49,093)	0		(53,076)	0	0	0	0	32,552		105/104
Interest Rate Swap - Rec floating [Pay fixed]	BANK OF NEW YORK MELLON 06406HBY4	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	04/11/2014	09/23/2021	0	4,000,000	3ML+1.20/(3.55)	0	0	(65,123)	0		(70,252)	0	0	0	0	43,504		105/104
Interest Rate Swap - Rec floating [Pay fixed]	TTX CO 87305QCC3	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	04/14/2014	05/01/2021	0	4,000,000	3ML+2.09/(4.40)	0	0	(63,681)	0		(64,085)	0	0	0	0	41,638		108/107
Interest Rate Swap - Rec floating [Pay fixed]	NORTHWEST NATURAL GAS 66765RBZ8	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	04/14/2014	09/15/2021	0	2,000,000	3ML+0.81/(3.18)	0	0	(33,223)	0		(37,637)	0	0	0	0	21,702		104/103
Interest Rate Swap - Rec floating [Pay fixed]	DUKE ENERGY INDIANA INC 263901AC4	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	04/16/2014	07/15/2020	0	3,090,000	3ML+1.60/(3.75)	0	0	(44,138)	0		(36,926)	0	0	0	0	29,068		106/105
Interest Rate Swap - Rec floating [Pay fixed]	GENERAL MILLS INC 370334BM5	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	04/16/2014	12/15/2021	0	3,000,000	3ML+0.72/(3.15)	0	0	(51,593)	0		(63,511)	0	0	0	0	33,403		103/103
Interest Rate Swap - Rec floating [Pay fixed]	IBM CORP 459200HE4	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	04/16/2014	05/15/2019	0	4,000,000	3ML+0.09/(1.88)	0	0	(44,101)	0		(23,084)	0	0	0	0	30,789		100/100
Interest Rate Swap - Rec floating [Pay fixed]	BECTON DICKINSON 075887AW9	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	04/17/2014	11/12/2020	0	2,000,000	3ML+0.96/(3.25)	0	0	(31,615)	0		(33,294)	0	0	0	0	19,668		103/103
Interest Rate Swap - Rec floating [Pay fixed]	AIR PRODUCTS & CHEMICALS 009158AR7	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	04/17/2014	11/03/2021	0	2,000,000	3ML+0.52/(3.00)	0	0	(35,802)	0		(48,329)	0	0	0	0	22,009		102/102
Interest Rate Swap - Rec floating [Pay fixed]	ENTERGY GULF STATES LA 29365PAQ5	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	04/22/2014	10/01/2020	0	2,000,000	3ML+1.67/(3.95)	0	0	(31,254)	0		(32,366)	0	0	0	0	19,374		106/105

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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	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	04/22/2014	10/15/2020	0	2,000,000	3ML+0.86/(3.13)	0	0	(31,257)	0		(32,361)	0	0	0	0	19,473		103/103
Interest Rate Swap - Rec floating [Pay fixed]	TRAVELERS COS INC 89417EAG4	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	04/22/2014	11/01/2020	0	3,000,000	3ML+1.61/(3.90)	0	0	(47,370)	0		(49,215)	0	0	0	0	29,388		106/105
Interest Rate Swap - Rec floating [Pay fixed]	AT&T INC 00206RAZ5	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	04/23/2014	08/15/2021	0	2,500,000	3ML+1.45/(3.88)	0	0	(42,793)	0		(51,968)	0	0	0	0	26,881		106/105
Interest Rate Swap - Rec floating [Pay fixed]	TARGET CORP 87612EAZ9	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	04/23/2014	01/15/2022	0	2,000,000	3ML+0.43/(2.90)	0	0	(35,460)	0		(46,381)	0	0	0	0	22,458		102/102
Interest Rate Swap - Rec floating [Pay fixed]	HALLIBURTON CO 406216AZ4	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	04/23/2014	11/15/2021	0	2,000,000	3ML+0.81/(3.25)	0	0	(34,880)	0		(43,989)	0	0	0	0	22,083		103/103
Interest Rate Swap - Rec floating [Pay fixed]	DUKE ENERGY PROGRESS INC 144141DC9	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	04/25/2014	05/15/2022	0	2,000,000	3ML+0.28/(2.80)	0	0	(36,586)	0		(51,356)	0	0	0	0	23,179		101/101
Interest Rate Swap - Rec floating [Pay fixed]	MORGAN STANLEY 61746BDJ2	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	04/25/2014	02/25/2023	0	3,000,000	3ML+1.10/(3.75)	0	0	(58,308)	0		(94,360)	0	0	0	0	37,217		105/105
Interest Rate Swap - Rec floating [Pay fixed]	CARLISLE COS INC 142339AF7	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	04/25/2014	11/15/2022	0	3,500,000	3ML+1.14/(3.75)	0	0	(66,780)	0		(103,029)	0	0	0	0	42,423		105/105
Interest Rate Swap - Rec floating [Pay fixed]	COLA-COLA ENTERPRISES 459284AB1	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	04/28/2014	09/15/2020	0	2,000,000	3ML+1.27/(3.50)	0	0	(30,390)	0		(29,651)	0	0	0	0	19,260		105/104
Interest Rate Swap - Rec floating [Pay fixed]	NORTHERN TRUST CORP 665859AL8	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	04/28/2014	11/04/2020	0	1,500,000	3ML+1.18/(3.45)	0	0	(23,400)	0		(23,613)	0	0	0	0	14,710		104/104
Interest Rate Swap - Rec floating [Pay fixed]	NORTHERN TRUST CORP 665859AL8	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	04/28/2014	11/04/2020	0	1,500,000	3ML+1.18/(3.45)	0	0	(23,400)	0		(23,613)	0	0	0	0	14,710		104/104
Interest Rate Swap - Rec floating [Pay fixed]	RIO TINTO FIN USA LTD 767201AK2	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	04/28/2014	11/02/2020	0	2,000,000	3ML+1.25/(3.50)	0	0	(30,957)	0		(30,562)	0	0	0	0	19,599		104/104
Interest Rate Swap - Rec floating [Pay fixed]	BECTON DICKINSON 075887AW9	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	04/28/2014	11/12/2020	0	1,500,000	3ML+0.99/(3.25)	0	0	(23,375)	0		(23,708)	0	0	0	0	14,751		103/103
Interest Rate Swap - Rec floating [Pay fixed]	KIMBERLY-CLARK CORP 494368BE2	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	04/29/2014	08/01/2020	0	1,950,000	3ML+1.42/(3.63)	0	0	(29,175)	0		(26,929)	0	0	0	0	18,464		105/104
Interest Rate Swap - Rec floating [Pay fixed]	RAYTHEON COMPANY 755111BT7	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	04/29/2014	10/15/2020	0	1,000,000	3ML+0.89/(3.13)	0	0	(15,283)	0		(14,905)	0	0	0	0	9,736		103/103
Interest Rate Swap - Rec floating [Pay fixed]	E.I. DU PONT DE NEMOURS 263534CB3	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	04/29/2014	01/15/2021	0	1,500,000	3ML+1.33/(3.63)	0	0	(23,790)	0		(24,894)	0	0	0	0	15,082		105/104
Interest Rate Swap - Rec floating [Pay fixed]	UNITED PARCEL SERVICE 911312AM8	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	04/29/2014	01/15/2021	0	1,000,000	3ML+0.83/(3.13)	0	0	(15,893)	0		(16,732)	0	0	0	0	10,055		103/103
Interest Rate Swap - Rec floating [Pay fixed]	CANADIAN NATL RAILWAY 136375BV3	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	04/30/2014	12/15/2021	0	1,000,000	3ML+0.42/(2.85)	0	0	(17,286)	0		(21,592)	0	0	0	0	11,134		102/101
Interest Rate Swap - Rec floating [Pay fixed]	VIRGINIA ELEC & POWER CO 927804FK5	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	04/30/2014	01/15/2022	0	1,000,000	3ML+0.50/(2.95)	0	0	(17,498)	0		(22,058)	0	0	0	0	11,229		102/102
Interest Rate Swap - Rec floating [Pay fixed]	US BANCORP 91159HHC7	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	04/30/2014	03/15/2022	0	2,000,000	3ML+0.52/(3.00)	0	0	(35,498)	0		(47,242)	0	0	0	0	22,816		102/102

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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	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	04/30/2014	05/15/2022	0	1,000,000	3ML+0.35/(2.85)	0	0	(18,081)	0		(24,587)	0	0	0	0	11,589		101/101
Interest Rate Swap - Rec floating [Pay fixed]	COMCAST CORP 20030NBD2	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	04/30/2014	07/15/2022	0	1,000,000	3ML+0.61/(3.13)	0	0	(18,220)	0		(25,456)	0	0	0	0	11,768		103/102
Interest Rate Swap - Rec floating [Pay fixed]	PACIFIC GAS & ELECTRIC 694308GW1	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	05/02/2014	09/15/2021	0	1,000,000	3ML+0.88/(3.25)	0	0	(16,609)	0		(18,808)	0	0	0	0	10,851		104/103
Interest Rate Swap - Rec floating [Pay fixed]	RIO TINTO FIN USA LTD 767201AQ9	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	05/02/2014	09/20/2021	0	1,000,000	3ML+1.37/(3.75)	0	0	(16,579)	0		(18,815)	0	0	0	0	10,867		106/105
Interest Rate Swap - Rec floating [Pay fixed]	JOHN DEERE CAPITAL CORP 24422ERH4	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	05/02/2014	10/15/2021	0	1,000,000	3ML+0.77/(3.15)	0	0	(16,804)	0		(19,439)	0	0	0	0	10,945		103/103
Interest Rate Swap - Rec floating [Pay fixed]	SMUCKER (J.M.) CO 832696AB4	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	05/02/2014	10/15/2021	0	1,000,000	3ML+1.11/(3.50)	0	0	(16,796)	0		(19,405)	0	0	0	0	10,945		105/104
Interest Rate Swap - Rec floating [Pay fixed]	STATOIL ASA 85771PAG7	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	05/02/2014	01/17/2023	0	2,000,000	3ML-0.08/(2.45)	0	0	(36,764)	0		(50,745)	0	0	0	0	24,595		100/100
Interest Rate Swap - Rec floating [Pay fixed]	AMERICAN HONDA FINANCE 026660G72	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	05/06/2014	09/21/2020	0	1,100,000	3ML+1.71/(3.88)	0	0	(15,818)	0		(13,141)	0	0	0	0	10,617		106/105
Interest Rate Swap - Rec floating [Pay fixed]	AMERISOURCEBERGEN CORP 03073EAJ4	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	05/06/2014	11/15/2021	0	1,000,000	3ML+1.12/(3.50)	0	0	(16,804)	0		(19,001)	0	0	0	0	11,042		105/104
Interest Rate Swap - Rec floating [Pay fixed]	COSTCO WHOLESALE CORP 22160KAF2	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	05/06/2014	12/15/2019	0	2,000,000	3ML-0.25/(1.70)	0	0	(25,144)	0		(16,239)	0	0	0	0	17,194		100/99
Interest Rate Swap - Rec floating [Pay fixed]	MORGAN STANLEY 61746BDJ2	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	05/06/2014	02/25/2023	0	1,000,000	3ML+1.16/(3.75)	0	0	(18,775)	0		(27,579)	0	0	0	0	12,406		106/105
Interest Rate Swap - Rec floating [Pay fixed]	WILLIAMS PARTNERS LP 96950FAJ3	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	05/06/2014	08/15/2022	0	1,000,000	3ML+0.85/(3.35)	0	0	(18,023)	0		(23,964)	0	0	0	0	11,858		104/103
Interest Rate Swap - Rec floating [Pay fixed]	DUKE ENERGY INDIANA INC 263901AC4	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	05/07/2014	07/15/2020	0	1,000,000	3ML+1.67/(3.75)	0	0	(13,654)	0		(9,774)	0	0	0	0	9,407		106/105
Interest Rate Swap - Rec floating [Pay fixed]	COCA-COLA ENTERPRISES 459284AB1	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	05/07/2014	09/15/2020	0	1,000,000	3ML+1.38/(3.50)	0	0	(14,026)	0		(10,601)	0	0	0	0	9,630		105/104
Interest Rate Swap - Rec floating [Pay fixed]	NORTHERN TRUST CORP 665859AL8	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	05/07/2014	11/04/2020	0	1,000,000	3ML+1.30/(3.45)	0	0	(14,451)	0		(11,443)	0	0	0	0	9,806		104/104
Interest Rate Swap - Rec floating [Pay fixed]	RIO TINTO FIN USA LTD 767201AK2	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	05/07/2014	11/02/2020	0	1,000,000	3ML+1.35/(3.50)	0	0	(14,442)	0		(11,406)	0	0	0	0	9,799		105/104
Interest Rate Swap - Rec floating [Pay fixed]	COOPER US INC 216871AE3	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	05/07/2014	12/15/2020	0	1,000,000	3ML+1.73/(3.88)	0	0	(14,207)	0		(10,561)	0	0	0	0	9,949		107/105
Interest Rate Swap - Rec floating [Pay fixed]	RIO TINTO FIN USA LTD 767201AK2	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	05/08/2014	11/20/2020	0	1,000,000	3ML+1.37/(3.50)	0	0	(14,279)	0		(10,444)	0	0	0	0	9,862		106/105
Interest Rate Swap - Rec floating [Pay fixed]	COOPER US INC 216871AE3	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	05/08/2014	12/15/2020	0	1,000,000	3ML+1.72/(3.88)	0	0	(14,319)	0		(10,991)	0	0	0	0	9,949		107/105
Interest Rate Swap - Rec floating [Pay fixed]	CANADIAN IMPERIAL BANK 136069FA4	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	05/08/2014	01/23/2018	0	2,000,000	3ML+0.28/(1.55)	0	0	(11,539)	0		(1,447)	0	0	0	0	10,310		100/100

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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	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	05/08/2014	07/30/2018	0	4,000,000	3ML+0.79/(2.25)	0	0	(30,409)	0		(7,308)	0	0	0	0	25,124		101/101
Interest Rate Swap - Rec floating [Pay fixed]	ABN AMRO BANK NV 00084DAG5	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	05/08/2014	10/30/2018	0	3,800,000	3ML+0.95/(2.50)	0	0	(32,014)	0		(8,853)	0	0	0	0	25,704		102/102
Interest Rate Swap - Rec floating [Pay fixed]	MORGAN STANLEY 61746BDM5	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	05/08/2014	01/24/2019	0	2,000,000	3ML+0.87/(2.50)	0	0	(18,538)	0		(5,880)	0	0	0	0	14,373		102/102
Interest Rate Swap - Rec floating [Pay fixed]	GOLDMAN SACHS GROUP INC 38145XAA1	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	05/08/2014	01/31/2019	0	2,000,000	3ML+0.99/(2.63)	0	0	(18,536)	0		(5,761)	0	0	0	0	14,439		102/102
Interest Rate Swap - Rec floating [Pay fixed]	AVALONBAY COMMUNITIES 05348EAP4	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	05/09/2014	01/15/2021	0	1,500,000	3ML+1.75/(3.95)	0	0	(22,184)	0		(18,579)	0	0	0	0	15,082		107/106
Interest Rate Swap - Rec floating [Pay fixed]	WILLIAMS PARTNERS LP 96950FAH7	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	05/09/2014	11/15/2021	0	1,000,000	3ML+1.64/(4.00)	0	0	(16,466)	0		(17,409)	0	0	0	0	11,042		107/106
Interest Rate Swap - Rec floating [Pay fixed]	BOSTON PROPERTIES LP 10112RAU8	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	05/09/2014	02/01/2023	0	1,000,000	3ML+1.30/(3.85)	0	0	(18,401)	0		(25,329)	0	0	0	0	12,339		106/106
Interest Rate Swap - Rec floating [Pay fixed]	NATL RETAIL PROPERTIES 637417AE6	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	05/09/2014	10/15/2022	0	1,000,000	3ML+1.29/(3.80)	0	0	(17,966)	0		(23,474)	0	0	0	0	12,033		106/105
Interest Rate Swap - Rec floating [Pay fixed]	GATX CORP 361448AQ6	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	05/09/2014	03/30/2023	0	2,000,000	3ML+1.33/(3.90)	0	0	(37,170)	0		(52,955)	0	0	0	0	24,993		107/106
Interest Rate Swap - Rec floating [Pay fixed]	ROPER INDUSTRIES INC 776696AD8	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	05/09/2014	11/15/2017	0	3,000,000	3ML+0.65/(1.85)	0	0	(15,094)	0		(1,339)	0	0	0	0	14,023		100/101
Interest Rate Swap - Rec floating [Pay fixed]	SCHLUMBERGER NORGE AS 80685PAD0	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	05/09/2014	08/01/2017	0	4,000,000	3ML+0.18/(1.25)	0	0	(15,151)	0		(271)	0	0	0	0	15,278		99/100
Interest Rate Swap - Rec floating [Pay fixed]	AVALONBAY COMMUNITIES 05348EAP4	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	05/13/2014	01/15/2021	0	1,500,000	3ML+1.75/(3.95)	0	0	(22,184)	0		(18,579)	0	0	0	0	15,082		107/106
Interest Rate Swap - Rec floating [Pay fixed]	KELLOGG CO 487836BD9	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	05/13/2014	12/15/2020	0	1,000,000	3ML+1.82/(4.00)	0	0	(14,553)	0		(11,889)	0	0	0	0	9,949		107/106
Interest Rate Swap - Rec floating [Pay fixed]	DETROIT EDISON COMPANY 250847EG1	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	05/13/2014	06/01/2021	0	1,000,000	3ML+1.62/(3.90)	0	0	(15,567)	0		(14,948)	0	0	0	0	10,511		106/105
Interest Rate Swap - Rec floating [Pay fixed]	GATX CORP 361448AQ6	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	05/13/2014	03/30/2023	0	2,000,000	3ML+1.33/(3.90)	0	0	(37,292)	0		(53,678)	0	0	0	0	24,993		107/106
Interest Rate Swap - Rec floating [Pay fixed]	ECOLAB INC 278865AP5	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	05/13/2014	12/08/2017	0	1,750,000	3ML+0.24/(1.45)	0	0	(8,984)	0		(855)	0	0	0	0	8,470		102/100
Interest Rate Swap - Rec floating [Pay fixed]	SHELL INTERNATIONAL FIN 822582AR3	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	05/14/2014	08/21/2017	0	2,000,000	3ML+0.09/(1.13)	0	0	(6,972)	0		395	0	0	0	0	7,990		99/100
Interest Rate Swap - Rec floating [Pay fixed]	GENERAL ELEC CAP CORP 36962G6K5	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	05/14/2014	11/20/2017	0	2,000,000	3ML+0.45/(1.60)	0	0	(9,265)	0		(40)	0	0	0	0	9,422		100/100
Interest Rate Swap - Rec floating [Pay fixed]	AIR PRODUCTS & CHEMICALS 009158AS5	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	05/14/2014	10/15/2017	0	1,155,000	3ML+0.10/(1.20)	0	0	(4,694)	0		206	0	0	0	0	5,130		100/100
Interest Rate Swap - Rec floating [Pay fixed]	ABB TREASURY CENTER USA 00038AAB9	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	05/15/2014	06/15/2021	0	1,925,000	3ML+1.85/(4.00)	0	0	(27,476)	0		(17,730)	0	0	0	0	20,321		108/106

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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]	MASSMUTUAL GLOBAL FUNDIN 57629WBQ2	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ2OJLFK8MNNCLQOF39	05/15/2014	04/05/2017	0	3,850,000	3ML+1.12/(2.00)	0	0	(6,436)	0		1,399	0	0	0	0	9,821		102/102
Interest Rate Swap - Rec floating [Pay fixed]	SUNTRUST BANK 86787EAP2	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ2OJLFK8MNNCLQOF39	05/15/2014	02/15/2017	0	4,000,000	3ML+0.54/(1.35)	0	0	(4,598)	0		810	0	0	0	0	7,100		99/101
Interest Rate Swap - Rec floating [Pay fixed]	ALTERA CORP 021441AD2	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ2OJLFK8MNNCLQOF39	05/15/2014	05/15/2017	0	3,500,000	3ML+0.83/(1.75)	0	0	(7,704)	0		1,248	0	0	0	0	10,643		100/101
Interest Rate Swap - Rec floating [Pay fixed]	VOLKSWAGEN INTL FIN NV 928670AP3	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ2OJLFK8MNNCLQOF39	05/15/2014	11/20/2017	0	2,000,000	3ML+0.47/(1.60)	0	0	(8,858)	0		319	0	0	0	0	9,422		100/100
Interest Rate Swap - Rec floating [Pay fixed]	COLGATE-PALMOLIVE CO 194162DU1	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ2OJLFK8MNNCLQOF39	05/16/2014	05/01/2017	0	1,000,000	3ML+1.70/(2.63)	0	0	(2,084)	0		406	0	0	0	0	2,879		102/102
Interest Rate Swap - Rec floating [Pay fixed]	INTEL CORP 458140AL4	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ2OJLFK8MNNCLQOF39	05/16/2014	12/15/2017	0	4,000,000	3ML+0.19/(1.35)	0	0	(18,497)	0		83	0	0	0	0	19,557		102/100
Interest Rate Swap - Rec floating [Pay fixed]	ABB TREASURY CENTER USA 00038AAB9	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ2OJLFK8MNNCLQOF39	05/16/2014	06/15/2021	0	1,420,000	3ML+1.80/(4.00)	0	0	(20,953)	0		(16,036)	0	0	0	0	14,990		108/106
Interest Rate Swap - Rec floating [Pay fixed]	CAPITAL ONE BANK USA NA 140420NG1	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ2OJLFK8MNNCLQOF39	05/16/2014	02/13/2017	0	1,000,000	3ML+0.38/(1.20)	0	0	(1,280)	0		171	0	0	0	0	1,736		98/100
Interest Rate Swap - Rec floating [Pay fixed]	EXPERIAN FINANCE PLC 30217AAA1	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ2OJLFK8MNNCLQOF39	05/16/2014	06/15/2017	0	1,000,000	3ML+1.40/(2.38)	0	0	(2,573)	0		283	0	0	0	0	3,372		105/102
Interest Rate Swap - Rec floating [Pay fixed]	TOTAL CAPITAL INTL SA 89153VAC3	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ2OJLFK8MNNCLQOF39	05/19/2014	06/28/2017	0	2,000,000	3ML+0.59/(1.55)	0	0	(5,148)	0		780	0	0	0	0	7,003		102/101
Interest Rate Swap - Rec floating [Pay fixed]	CBS CORP 124857AH6	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ2OJLFK8MNNCLQOF39	05/19/2014	07/01/2017	0	2,000,000	3ML+0.98/(1.95)	0	0	(5,264)	0		935	0	0	0	0	7,061		102/101
Interest Rate Swap - Rec floating [Pay fixed]	NOVARTIS CAPITAL CORP 66989HAD0	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ2OJLFK8MNNCLQOF39	05/20/2014	04/24/2020	0	1,000,000	3ML+2.46/(4.40)	0	0	(12,104)	0		(5,287)	0	0	0	0	9,104		108/107
Interest Rate Swap - Rec floating [Pay fixed]	HSBC BANK PLC 44328MAC8	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ2OJLFK8MNNCLQOF39	05/20/2014	08/12/2020	0	1,000,000	3ML+2.12/(4.13)	0	0	(12,794)	0		(6,417)	0	0	0	0	9,508		107/106
Interest Rate Swap - Rec floating [Pay fixed]	JPMORGAN CHASE & CO 46625HHS2	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ2OJLFK8MNNCLQOF39	05/20/2014	07/22/2020	0	1,500,000	3ML+2.40/(4.40)	0	0	(19,073)	0		(9,549)	0	0	0	0	14,149		109/107
Interest Rate Swap - Rec floating [Pay fixed]	CORNING INC 219350AU9	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ2OJLFK8MNNCLQOF39	05/20/2014	08/15/2020	0	1,000,000	3ML+2.23/(4.25)	0	0	(12,968)	0		(6,617)	0	0	0	0	9,519		108/107
Interest Rate Swap - Rec floating [Pay fixed]	COVIDIEN INTL FINANCE SA 223030AL4	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ2OJLFK8MNNCLQOF39	05/20/2014	06/15/2020	0	3,000,000	3ML+2.23/(4.20)	0	0	(37,153)	0		(17,450)	0	0	0	0	27,892		108/106
Interest Rate Swap - Rec floating [Pay fixed]	LOCKHEED MARTIN CORP 539830AT6	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ2OJLFK8MNNCLQOF39	05/20/2014	11/15/2019	0	2,000,000	3ML+2.42/(4.25)	0	0	(22,072)	0		(7,707)	0	0	0	0	16,953		107/106
Interest Rate Swap - Rec floating [Pay fixed]	POTASH CORP-SASKATCHEWAN 73755LAJ6	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ2OJLFK8MNNCLQOF39	05/20/2014	12/01/2017	0	1,500,000	3ML+2.10/(3.25)	0	0	(6,280)	0		437	0	0	0	0	7,185		107/103
Interest Rate Swap - Rec floating [Pay fixed]	POTASH CORP-SASKATCHEWAN 73755LAJ6	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ2OJLFK8MNNCLQOF39	05/20/2014	12/01/2017	0	1,000,000	3ML+2.10/(3.25)	0	0	(4,187)	0		291	0	0	0	0	4,790		107/103
Interest Rate Swap - Rec floating [Pay fixed]	AGRIUM INC 008916AK4	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ2OJLFK8MNNCLQOF39	05/21/2014	10/01/2022	0	3,000,000	3ML+0.72/(3.15)	0	0	(51,826)	0		(59,085)	0	0	0	0	35,979		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]	O'REILLY AUTOMOTIVE INC 67103HAC1	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	05/21/2014	09/01/2022	0	1,470,000	BML+1.38/(3.80)	0	0	(25,000)	0		(27,767)	0	0	0	0	17,504		106/105
Interest Rate Swap - Rec floating [Pay fixed]	SMITHS GROUP PLC 83238PAD6	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	05/21/2014	10/12/2022	0	3,000,000	BML+1.19/(3.63)	0	0	(51,654)	0		(58,922)	0	0	0	0	36,074		106/105
Interest Rate Swap - Rec floating [Pay fixed]	SMITHS GROUP PLC 83238PAD6	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	05/21/2014	10/12/2022	0	1,500,000	BML+1.19/(3.63)	0	0	(25,827)	0		(29,461)	0	0	0	0	18,037		106/105
Interest Rate Swap - Rec floating [Pay fixed]	DIGITAL REALTY TRUST LP 25389JAK2	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	05/21/2014	10/01/2022	0	2,235,000	BML+1.19/(3.63)	0	0	(38,547)	0		(43,613)	0	0	0	0	26,805		106/105
Interest Rate Swap - Rec floating [Pay fixed]	WHIRLPOOL CORP 96332HCF4	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	05/21/2014	03/01/2023	0	2,900,000	BML+1.20/(3.70)	0	0	(51,726)	0		(65,683)	0	0	0	0	36,009		106/105
Interest Rate Swap - Rec floating [Pay fixed]	VIACOM INC 92553PAR3	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	05/21/2014	03/15/2023	0	2,900,000	BML+0.75/(3.25)	0	0	(52,000)	0		(66,748)	0	0	0	0	36,121		104/103
Interest Rate Swap - Rec floating [Pay fixed]	HYATT HOTELS CORP 448579AE2	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	05/21/2014	07/15/2023	0	2,900,000	BML+0.83/(3.38)	0	0	(53,487)	0		(72,841)	0	0	0	0	37,081		104/104
Interest Rate Swap - Rec floating [Pay fixed]	TIME WARNER INC 887317AQ8	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	05/22/2014	06/15/2022	0	1,000,000	BML+1.02/(3.40)	0	0	(16,686)	0		(17,670)	0	0	0	0	11,681		105/104
Interest Rate Swap - Rec floating [Pay fixed]	KENNAMETAL INC 489170AC4	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	05/22/2014	02/15/2022	0	3,000,000	BML+1.54/(3.88)	0	0	(48,699)	0		(46,811)	0	0	0	0	33,970		107/106
Interest Rate Swap - Rec floating [Pay fixed]	AMERICAN HONDA FINANCE 02665QG72	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	05/22/2014	09/21/2020	0	3,500,000	BML+1.83/(3.88)	0	0	(46,060)	0		(26,317)	0	0	0	0	33,780		107/106
Interest Rate Swap - Rec floating [Pay fixed]	HEINEKEN NV 423012AA1	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	05/22/2014	04/01/2022	0	1,850,000	BML+1.05/(3.40)	0	0	(30,377)	0		(30,688)	0	0	0	0	21,199		105/104
Interest Rate Swap - Rec floating [Pay fixed]	SMUCKER (J.M.) CO 832696AB4	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	05/22/2014	10/15/2021	0	3,500,000	BML+1.24/(3.50)	0	0	(54,161)	0		(46,542)	0	0	0	0	38,308		105/104
Interest Rate Swap - Rec floating [Pay fixed]	ENTERPRISE PRODUCTS OPER 29379VAU7	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	05/22/2014	02/15/2022	0	3,500,000	BML+1.71/(4.05)	0	0	(56,802)	0		(54,527)	0	0	0	0	39,632		107/106
Interest Rate Swap - Rec floating [Pay fixed]	AETNA INC 00817YAH1	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	05/22/2014	09/01/2020	0	3,000,000	BML+1.91/(3.95)	0	0	(39,355)	0		(22,545)	0	0	0	0	28,741		107/106
Interest Rate Swap - Rec floating [Pay fixed]	JOHN DEERE CAPITAL CORP 24422ERY7	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	05/27/2014	01/15/2020	0	2,000,000	BML-0.13/(1.70)	0	0	(22,806)	0		(8,578)	0	0	0	0	17,439		99/99
Interest Rate Swap - Rec floating [Pay fixed]	KENNAMETAL INC 489170AD2	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	05/27/2014	11/01/2019	0	1,250,000	BML+0.86/(2.65)	0	0	(13,593)	0		(4,467)	0	0	0	0	10,525		102/102
Interest Rate Swap - Rec floating [Pay fixed]	KENNAMETAL INC 489170AD2	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	05/27/2014	11/01/2019	0	2,000,000	BML+0.86/(2.65)	0	0	(21,749)	0		(7,147)	0	0	0	0	16,839		102/102
Interest Rate Swap - Rec floating [Pay fixed]	SYMANTEC CORP 871503AH1	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	05/27/2014	09/15/2020	0	1,500,000	BML+2.16/(4.20)	0	0	(19,644)	0		(10,851)	0	0	0	0	14,445		108/106
Interest Rate Swap - Rec floating [Pay fixed]	DR PEPPER SNAPPLE GROUP 26138EAQ2	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	05/27/2014	01/15/2020	0	2,354,000	BML+0.17/(2.00)	0	0	(26,725)	0		(9,750)	0	0	0	0	20,525		100/100
Interest Rate Swap - Rec floating [Pay fixed]	PRAXAIR INC 74005PAU8	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	05/27/2014	08/15/2019	0	1,605,000	BML+2.74/(4.50)	0	0	(16,504)	0		(4,855)	0	0	0	0	12,994		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]	HSBC BANK PLC 44328MAC8	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	05/27/2014	08/12/2020	0	3,700,000	3ML+2.12/(4.13)	0	0	(47,246)	0		(23,411)	0	0	0	0	35,181		107/106
Interest Rate Swap - Rec floating [Pay fixed]	DR PEPPER SNAPPLE GROUP 26138EAN9	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	05/28/2014	01/15/2019	0	2,000,000	3ML+1.11/(2.60)	0	0	(15,592)	0		(226)	0	0	0	0	14,287		103/102
Interest Rate Swap - Rec floating [Pay fixed]	DAIMLER FINANCE NA LLC 233851BA1	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	05/28/2014	08/01/2018	0	4,000,000	3ML+1.04/(2.38)	0	0	(25,177)	0		1,440	0	0	0	0	25,168		102/102
Interest Rate Swap - Rec floating [Pay fixed]	DR PEPPER SNAPPLE GROUP 26138EAN9	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	05/28/2014	01/15/2019	0	2,136,000	3ML+1.11/(2.60)	0	0	(16,653)	0		(241)	0	0	0	0	15,258		103/102
Interest Rate Swap - Rec floating [Pay fixed]	MAXIM INTEGRATED PRODUCT 57772KAC5	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	05/28/2014	11/15/2018	0	2,000,000	3ML+1.07/(2.50)	0	0	(14,522)	0		262	0	0	0	0	13,689		102/102
Interest Rate Swap - Rec floating [Pay fixed]	BANK OF MONTREAL 06367VHL2	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	05/28/2014	01/25/2019	0	3,900,000	3ML+0.90/(2.38)	0	0	(30,102)	0		954	0	0	0	0	28,045		102/102
Interest Rate Swap - Rec floating [Pay fixed]	AT&T INC 00206RCA8	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	05/28/2014	11/27/2018	0	1,900,000	3ML+0.93/(2.38)	0	0	(13,979)	0		(43)	0	0	0	0	13,118		102/102
Interest Rate Swap - Rec floating [Pay fixed]	TYCO ELECTRONICS GROUP S 902133AN7	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	05/28/2014	12/17/2018	0	3,000,000	3ML+0.91/(2.38)	0	0	(22,531)	0		(330)	0	0	0	0	21,009		103/102
Interest Rate Swap - Rec floating [Pay fixed]	MET LIFE GLOB FUNDING I 59217GBF5	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	05/28/2014	04/10/2019	0	2,000,000	3ML+0.74/(2.30)	0	0	(17,090)	0		(1,244)	0	0	0	0	15,080		102/101
Interest Rate Swap - Rec floating [Pay fixed]	TIME WARNER CABLE INC 88732JAX6	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	05/29/2014	02/15/2021	0	1,500,000	3ML+2.11/(4.13)	0	0	(19,407)	0		(6,519)	0	0	0	0	15,240		108/107
Interest Rate Swap - Rec floating [Pay fixed]	MARRIOTT INTERNATIONAL 571903AJ2	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	05/29/2014	03/01/2019	0	1,000,000	3ML+1.51/(3.00)	0	0	(7,685)	0		509	0	0	0	0	7,356		104/103
Interest Rate Swap - Rec floating [Pay fixed]	RYDER SYSTEM INC 78355HJU4	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	05/29/2014	02/26/2019	0	2,030,000	3ML+0.87/(2.35)	0	0	(15,622)	0		1,284	0	0	0	0	14,904		102/102
Interest Rate Swap - Rec floating [Pay fixed]	ROPER INDUSTRIES INC 776696AF3	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	05/29/2014	10/01/2018	0	1,000,000	3ML+0.70/(2.05)	0	0	(6,479)	0		823	0	0	0	0	6,616		102/101
Interest Rate Swap - Rec floating [Pay fixed]	ROPER INDUSTRIES INC 7766696AF3	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	05/29/2014	10/01/2018	0	2,000,000	3ML+0.70/(2.05)	0	0	(12,957)	0		1,645	0	0	0	0	13,231		102/101
Interest Rate Swap - Rec floating [Pay fixed]	VIACOM INC 92553PAS1	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	05/29/2014	09/01/2018	0	2,000,000	3ML+1.17/(2.50)	0	0	(12,283)	0		2,227	0	0	0	0	12,917		104/102
Interest Rate Swap - Rec floating [Pay fixed]	WHIRLPOOL CORP 963320AQ9	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	05/29/2014	03/01/2019	0	2,850,000	3ML+0.87/(2.40)	0	0	(23,491)	0		(1,862)	0	0	0	0	20,964		102/102
Interest Rate Swap - Rec floating [Pay fixed]	ORACLE CORP 68389XAP0	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	06/03/2014	10/15/2022	0	2,000,000	3ML+0.05/(2.50)	0	0	(35,146)	0		(42,728)	0	0	0	0	24,066		100/100
Interest Rate Swap - Rec floating [Pay fixed]	ENTERGY MISSISSIPPI INC 29364NAR9	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	06/03/2014	07/01/2023	0	2,000,000	3ML+0.49/(3.10)	0	0	(38,227)	0		(58,477)	0	0	0	0	25,498		103/102
Interest Rate Swap - Rec floating [Pay fixed]	COMCAST CORP 20030NBF7	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	06/03/2014	01/15/2023	0	2,000,000	3ML+0.35/(2.85)	0	0	(36,046)	0		(46,740)	0	0	0	0	24,584		102/101
Interest Rate Swap - Rec floating [Pay fixed]	PNC BANK NA 69349LAK4	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	06/03/2014	01/30/2023	0	2,000,000	3ML+0.45/(2.95)	0	0	(36,016)	0		(46,788)	0	0	0	0	24,668		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]	WELLS FARGO & COMPANY 94974BFJ4	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	06/03/2014	02/13/2023	0	2,000,000	3ML+0.93/(3.45)	0	0	(36,376)	0		(47,872)	0	0	0	0	24,745		104/104
Interest Rate Swap - Rec floating [Pay fixed]	RIO TINTO FIN USA LTD 767201AK2	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	06/04/2014	11/02/2020	0	2,000,000	3ML+1.35/(3.50)	0	0	(28,822)	0		(22,584)	0	0	0	0	19,599		105/104
Interest Rate Swap - Rec floating [Pay fixed]	POTOMAC ELECTRIC POWER 737679DD9	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	06/04/2014	04/01/2022	0	2,000,000	3ML+0.62/(3.05)	0	0	(34,584)	0		(41,960)	0	0	0	0	22,917		103/102
Interest Rate Swap - Rec floating [Pay fixed]	GULF POWER CO 402479CC1	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	06/04/2014	05/15/2022	0	2,000,000	3ML+0.65/(3.10)	0	0	(35,062)	0		(43,504)	0	0	0	0	23,179		103/103
Interest Rate Swap - Rec floating [Pay fixed]	VENTAS REALTY LP/CAP CRP 92276MAZ8	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	06/04/2014	08/15/2022	0	2,000,000	3ML+0.75/(3.25)	0	0	(36,029)	0		(47,834)	0	0	0	0	23,716		103/103
Interest Rate Swap - Rec floating [Pay fixed]	DEVON ENERGY CORPORATION 25179MAP8	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	06/04/2014	05/15/2022	0	2,000,000	3ML+0.80/(3.25)	0	0	(35,012)	0		(43,246)	0	0	0	0	23,179		103/103
Interest Rate Swap - Rec floating [Pay fixed]	DOW CHEMICAL CO/THE 260543CH4	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	06/05/2014	11/15/2022	0	2,000,000	3ML+0.49/(3.00)	0	0	(36,316)	0		(48,552)	0	0	0	0	24,242		102/102
Interest Rate Swap - Rec floating [Pay fixed]	AGRIUM INC 008916AK4	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	06/05/2014	10/01/2022	0	2,000,000	3ML+0.66/(3.15)	0	0	(35,770)	0		(46,101)	0	0	0	0	23,986		103/103
Interest Rate Swap - Rec floating [Pay fixed]	WILLIAMS PARTNERS LP 96950FAJ3	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	06/05/2014	08/15/2022	0	2,000,000	3ML+0.88/(3.35)	0	0	(35,386)	0		(44,373)	0	0	0	0	23,716		104/104
Interest Rate Swap - Rec floating [Pay fixed]	ROPER INDUSTRIES INC 776696AE6	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	06/05/2014	11/15/2022	0	2,000,000	3ML+0.61/(3.13)	0	0	(36,376)	0		(48,885)	0	0	0	0	24,242		103/103
Interest Rate Swap - Rec floating [Pay fixed]	ESSEX PORTFOLIO LP 29717PAD9	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	06/05/2014	08/15/2022	0	3,500,000	3ML+1.15/(3.63)	0	0	(61,943)	0		(77,750)	0	0	0	0	41,504		105/105
Interest Rate Swap - Rec floating [Pay fixed]	KELLOGG CO 487836BD9	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	06/06/2014	12/15/2020	0	2,000,000	3ML+1.86/(4.00)	0	0	(28,292)	0		(20,648)	0	0	0	0	19,897		107/106
Interest Rate Swap - Rec floating [Pay fixed]	KROGER CO/THE 501044C02	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	06/06/2014	04/15/2022	0	4,000,000	3ML+0.95/(3.40)	0	0	(69,691)	0		(86,087)	0	0	0	0	46,002		104/104
Interest Rate Swap - Rec floating [Pay fixed]	DEERE & COMPANY 244199BE4	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	06/06/2014	06/08/2022	0	2,000,000	3ML+0.20/(2.60)	0	0	(34,081)	0		(38,911)	0	0	0	0	23,320		101/101
Interest Rate Swap - Rec floating [Pay fixed]	CARDINAL HEALTH INC 14149YAY4	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	06/06/2014	03/15/2023	0	2,000,000	3ML+0.68/(3.20)	0	0	(36,285)	0		(48,528)	0	0	0	0	24,911		103/103
Interest Rate Swap - Rec floating [Pay fixed]	MORGAN STANLEY 61746BDJ2	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	06/06/2014	02/25/2023	0	3,500,000	3ML+1.22/(3.75)	0	0	(63,578)	0		(84,012)	0	0	0	0	43,420		106/105
Interest Rate Swap - Rec floating [Pay fixed]	HUBBELL INC 443510AF9	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	06/09/2014	11/15/2022	0	1,000,000	3ML+1.05/(3.63)	0	0	(18,715)	0		(27,389)	0	0	0	0	12,121		105/104
Interest Rate Swap - Rec floating [Pay fixed]	CBS CORP 124857AG8	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	06/09/2014	03/01/2022	0	1,000,000	3ML+0.94/(3.38)	0	0	(17,230)	0		(21,187)	0	0	0	0	11,366		104/103
Interest Rate Swap - Rec floating [Pay fixed]	DISCOVERY COMMUNICATIONS 25470DAF6	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	06/09/2014	05/15/2022	0	1,000,000	3ML+0.83/(3.30)	0	0	(17,701)	0		(22,628)	0	0	0	0	11,589		104/103
Interest Rate Swap - Rec floating [Pay fixed]	VIACOM INC 92553PAM4	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	06/09/2014	06/15/2022	0	1,000,000	3ML+0.64/(3.13)	0	0	(17,799)	0		(23,488)	0	0	0	0	11,681		103/102

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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]	FEDERAL REALTY INVS TRST 313747AS6	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	06/09/2014	08/01/2022	0	1,000,000	3ML+0.50/(3.00)	0	0	(18,034)	0		(24,156)	0	0	0	0	11,818		102/102
Interest Rate Swap - Rec floating [Pay fixed]	DOW CHEMICAL CO/THE 260543CH4	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	06/09/2014	11/15/2022	0	1,000,000	3ML+0.46/(3.00)	0	0	(18,463)	0		(25,986)	0	0	0	0	12,121		102/102
Interest Rate Swap - Rec floating [Pay fixed]	ENTERGY LOUISIANA LLC 29364WAR9	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	06/09/2014	12/01/2022	0	1,000,000	3ML+0.75/(3.30)	0	0	(18,412)	0		(26,248)	0	0	0	0	12,166		104/103
Interest Rate Swap - Rec floating [Pay fixed]	VENTAS REALTY LP/CAP CRP 92276MAZ8	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	06/09/2014	08/15/2022	0	1,000,000	3ML+0.74/(3.25)	0	0	(18,116)	0		(24,464)	0	0	0	0	11,858		103/103
Interest Rate Swap - Rec floating [Pay fixed]	BAKER HUGHES INC 057224BC0	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	06/12/2014	08/15/2021	0	1,000,000	3ML+0.88/(3.20)	0	0	(16,193)	0		(16,670)	0	0	0	0	10,753		103/103
Interest Rate Swap - Rec floating [Pay fixed]	TIME WARNER INC 887317AN5	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	06/12/2014	01/15/2022	0	1,000,000	3ML+1.58/(4.00)	0	0	(17,018)	0		(19,629)	0	0	0	0	11,229		107/106
Interest Rate Swap - Rec floating [Pay fixed]	KENNAMETAL INC 489170AC4	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	06/12/2014	02/15/2022	0	1,000,000	3ML+1.44/(3.88)	0	0	(17,250)	0		(20,615)	0	0	0	0	11,323		106/105
Interest Rate Swap - Rec floating [Pay fixed]	UNION PACIFIC CORP 907818DM7	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	06/12/2014	01/15/2023	0	1,000,000	3ML+0.39/(2.95)	0	0	(18,616)	0		(26,782)	0	0	0	0	12,292		102/102
Interest Rate Swap - Rec floating [Pay fixed]	O'REILLY AUTOMOTIVE INC 67103HAC1	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	06/12/2014	09/01/2022	0	3,700,000	3ML+1.29/(3.80)	0	0	(66,310)	0		(88,246)	0	0	0	0	44,057		106/105
Interest Rate Swap - Rec floating [Pay fixed]	CLOROX COMPANY 189054AS8	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	06/12/2014	11/15/2021	0	2,000,000	3ML+1.42/(3.80)	0	0	(33,406)	0		(37,047)	0	0	0	0	22,083		106/105
Interest Rate Swap - Rec floating [Pay fixed]	NATL RETAIL PROPERTIES 637417AE6	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	06/12/2014	10/15/2022	0	3,800,000	3ML+1.30/(3.80)	0	0	(67,885)	0		(87,080)	0	0	0	0	45,726		106/105
Interest Rate Swap - Rec floating [Pay fixed]	JPMORGAN CHASE & CO 46625HJH4	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	06/12/2014	01/25/2023	0	1,000,000	3ML+0.64/(3.20)	0	0	(18,612)	0		(26,678)	0	0	0	0	12,320		103/103
Interest Rate Swap - Rec floating [Pay fixed]	ILLINOIS TOOL WORKS INC 452308AX7	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	12/01/2016	11/15/2026	0	3,000,000	3ML+0.22/(2.65)	0	0	(3,139)	0		(22,573)	0	0	0	0	47,147		99/100
Interest Rate Swap - Rec floating [Pay fixed]	HONEYWELL INTERNATIONAL 438516BL9	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	12/01/2016	11/01/2026	0	7,000,000	3ML+0.17/(2.50)	0	0	(6,795)	0		13,237	0	0	0	0	109,797		99/100
Interest Rate Swap - Rec floating [Pay fixed]	WAKE FOREST UNIV BMC 93100PAA6	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	12/05/2016	06/01/2026	0	4,000,000	3ML+0.83/(3.09)	0	0	(3,309)	0		25,753	0	0	0	0	61,390		105/102
Interest Rate Swap - Rec floating [Pay fixed]	WESTAR ENERGY INC 95709TAN0	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	12/05/2016	07/01/2026	0	5,000,000	3ML+0.29/(2.55)	0	0	(4,201)	0		31,573	0	0	0	0	77,072		102/100
Interest Rate Swap - Rec floating [Pay fixed]	AMGEN INC 031162CJ7	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	12/05/2016	08/19/2026	0	3,000,000	3ML+0.34/(2.60)	0	0	(2,517)	0		21,333	0	0	0	0	46,569		103/100
Interest Rate Swap - Rec floating [Pay fixed]	SYSCO CORPORATION 871829BC0	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	12/05/2016	07/15/2026	0	2,000,000	3ML+1.03/(3.30)	0	0	(1,653)	0		13,502	0	0	0	0	30,891		106/103
Interest Rate Swap - Rec floating [Pay fixed]	SIEMENS FINANCIERINGS 82620KAL7	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	12/05/2016	10/15/2026	0	3,000,000	3ML+0.16/(2.35)	0	0	(2,392)	0		41,834	0	0	0	0	46,944		102/99
Interest Rate Swap - Rec floating [Pay fixed]	GOLDMAN SACHS GROUP INC 38143U8H7	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	12/07/2016	02/25/2026	0	2,000,000	3ML+1.52/(3.75)	0	0	(1,426)	0		17,992	0	0	0	0	30,264		108/105

SCHEDULE DB - PART A - SECTION 1

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

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]	HUBBELL INC 443510AG7	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	12/07/2016	03/01/2026	0	2,000,000	3ML+1.13/(3.35)	0	0	(1,436)	0		18,474	0	0	0	0	30,282		106/103
Interest Rate Swap - Rec floating [Pay fixed]	UNITED HEALTH GROUP 91324PCV2	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	12/07/2016	03/15/2026	0	3,100,000	3ML+0.88/(3.10)	0	0	(2,228)	0		28,028	0	0	0	0	47,035		105/102
Interest Rate Swap - Rec floating [Pay fixed]	BMW US CAPITAL LLC 05565EAH8	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	12/07/2016	04/11/2026	0	6,000,000	3ML+0.58/(2.80)	0	0	(4,398)	0		55,138	0	0	0	0	91,400		104/101
Interest Rate Swap - Rec floating [Pay fixed]	MIZUHO CORP BANK LTD 60687YAD1	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	12/07/2016	04/12/2026	0	4,000,000	3ML+1.25/(3.48)	0	0	(2,875)	0		38,079	0	0	0	0	60,942		107/104
Interest Rate Swap - Rec floating [Pay fixed]	ACE INA HOLDINGS 00440EAV9	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	12/07/2016	05/03/2026	0	5,000,000	3ML+1.11/(3.35)	0	0	(3,645)	0		43,903	0	0	0	0	76,414		106/103
Interest Rate Swap - Rec floating [Pay fixed]	VIRGINIA ELEC & POWER CO 927804FU3	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	12/08/2016	01/15/2026	0	2,000,000	3ML+0.90/(3.15)	0	0	(1,266)	0		11,623	0	0	0	0	30,078		102/102
Interest Rate Swap - Rec floating [Pay fixed]	AON PLC 00185AAK0	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	12/08/2016	12/15/2025	0	2,000,000	3ML+1.62/(3.88)	0	0	(1,222)	0		11,710	0	0	0	0	29,936		108/105
Interest Rate Swap - Rec floating [Pay fixed]	WESTAR ENERGY INC 95709TAL4	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	12/08/2016	12/01/2025	0	2,000,000	3ML+1.01/(3.25)	0	0	(1,255)	0		11,315	0	0	0	0	29,872		105/103
Interest Rate Swap - Rec floating [Pay fixed]	ASTRAZENECA PLC 046353AL2	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	12/08/2016	11/16/2025	0	2,000,000	3ML+1.13/(3.38)	0	0	(1,248)	0		11,512	0	0	0	0	29,803		106/103
Interest Rate Swap - Rec floating [Pay fixed]	AUST & NZ BANKING GROUP NY 05253JAL5	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	12/08/2016	11/16/2025	0	5,000,000	3ML+1.45/(3.70)	0	0	(3,089)	0		29,024	0	0	0	0	74,508		107/105
Interest Rate Swap - Rec floating [Pay fixed]	NORTHERN TRUST CORP 665859AP9	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	12/08/2016	10/30/2025	0	3,655,000	3ML+1.69/(3.95)	0	0	(2,253)	0		17,938	0	0	0	0	54,322		108/106
Interest Rate Swap - Rec floating [Pay fixed]	NORTHERN TRUST CORP 665859AP9	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	12/09/2016	10/30/2025	0	2,300,000	3ML+1.67/(3.95)	0	0	(1,354)	0		7,472	0	0	0	0	34,183		106/106
Interest Rate Swap - Rec floating [Pay fixed]	NORTHERN TRUST CORP 665859AP9	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	12/09/2016	10/30/2025	0	3,800,000	3ML+1.67/(3.95)	0	0	(2,237)	0		12,346	0	0	0	0	56,477		106/106
Interest Rate Swap - Rec floating [Pay fixed]	ROLLS-ROYCE PLC 77578JAB4	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	12/09/2016	10/14/2025	0	2,000,000	3ML+1.35/(3.63)	0	0	(1,190)	0		6,058	0	0	0	0	29,651		104/104
Interest Rate Swap - Rec floating [Pay fixed]	BIOGEN INC 09062XAF0	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	12/09/2016	09/15/2025	0	2,000,000	3ML+1.77/(4.05)	0	0	(1,165)	0		5,499	0	0	0	0	29,517		106/106
Interest Rate Swap - Rec floating [Pay fixed]	UNION PACIFIC CORP 907818ED6	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	12/09/2016	08/15/2025	0	2,500,000	3ML+0.91/(3.25)	0	0	(1,600)	0		(9,018)	0	0	0	0	36,716		102/102
Interest Rate Swap - Rec floating [Pay fixed]	AMERICAN WATER CAPITAL 03040WAN5	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	12/13/2016	12/01/2026	0	4,000,000	3ML+0.57/(3.00)	0	0	(2,446)	0		(27,603)	0	0	0	0	63,003		101/101
Interest Rate Swap - Rec floating [Pay fixed]	NY STATE ELECTRIC & GAS 649840CQ6	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	12/13/2016	12/01/2026	0	3,000,000	3ML+0.86/(3.25)	0	0	(1,753)	0		(7,641)	0	0	0	0	47,252		102/103
Interest Rate Swap - Rec floating [Pay fixed]	NY STATE ELECTRIC & GAS 649840CQ6	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	12/13/2016	12/01/2026	0	3,000,000	3ML+0.86/(3.25)	0	0	(1,753)	0		(7,641)	0	0	0	0	47,252		102/103
Interest Rate Swap - Rec floating [Pay fixed]	CHILDREN'S HOSPITAL 16876AAB0	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	12/13/2016	11/15/2026	0	3,750,000	3ML+0.47/(2.85)	0	0	(2,217)	0		(9,003)	0	0	0	0	58,934		101/101

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)
Interest Rate Swap - Rec floating [Pay fixed]	VIRGINIA ELEC & POWER CO 927804FV1	D 1	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	12/13/2016	11/15/2026	0	5,000,000	3ML+0.57/(2.95)	0	0	(2,943)	0		(12,160)	0	0	0	0	78,572		101/101
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate										0	0	(4,579,900)	0	XXX	(4,148,100)	0	0	0	0	4,663,321	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective										0	0	(4,579,900)	0	XXX	(4,148,100)	0	0	0	0	4,663,321	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	(5,662,922)		(5,662,922)	0	0	0	0	5,043,102		
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	2,365,298		2,365,298	0	0	0	0	1,333,951		
Interest Rate Swap - Rec floating [Pay fixed]	Debt Portfolio Hedge (Parent Co.)	NA	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	04/21/2015	06/01/2042	0	200,000,000	3ML+2.51/(5.05)	0	0	0	5,662,922		5,662,922	0	0	0	0	5,043,102		
Interest Rate Swap - Rec floating [Pay fixed]	Debt Portfolio Hedge (Parent Co.)	NA	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	04/29/2015	06/01/2042	0	10,000,000	3ML+2.51/(5.27)	0	0	0	(137,713)		(137,713)	0	0	0	0	252,155		
Interest Rate Swap - Rec floating [Pay fixed]	Debt Portfolio Hedge (Parent Co.)	NA	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	05/01/2015	06/01/2042	0	2,500,000	3ML+2.51/(5.32)	0	0	0	(55,949)		(55,949)	0	0	0	0	63,039		
Interest Rate Swap - Rec floating [Pay fixed]	Debt Portfolio Hedge (Parent Co.)	NA	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	05/04/2015	06/01/2042	0	10,000,000	3ML+2.51/(5.40)	0	0	0	(376,837)		(376,837)	0	0	0	0	252,155		
Interest Rate Swap - Rec floating [Pay fixed]	Debt Portfolio Hedge (Parent Co.)	NA	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	05/06/2015	06/01/2042	0	7,000,000	3ML+2.51/(5.51)	0	0	0	(419,121)		(419,121)	0	0	0	0	176,509		
Interest Rate Swap - Rec floating [Pay fixed]	Debt Portfolio Hedge (Parent Co.)	NA	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	05/11/2015	06/01/2042	0	5,000,000	3ML+2.51/(5.57)	0	0	0	(356,762)		(356,762)	0	0	0	0	126,078		
Interest Rate Swap - Rec floating [Pay fixed]	Debt Portfolio Hedge (Parent Co.)	NA	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	05/14/2015	06/01/2042	0	1,000,000	3ML+2.51/(5.59)	0	0	0	(74,509)		(74,509)	0	0	0	0	25,216		
Interest Rate Swap - Rec floating [Pay fixed]	Debt Portfolio Hedge (Parent Co.)	NA	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	05/18/2015	06/01/2042	0	2,000,000	3ML+2.51/(5.53)	0	0	0	(126,253)		(126,253)	0	0	0	0	50,431		
Interest Rate Swap - Rec floating [Pay fixed]	Debt Portfolio Hedge (Parent Co.)	NA	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	05/19/2015	06/01/2042	0	2,700,000	3ML+2.51/(5.50)	0	0	0	(155,979)		(155,979)	0	0	0	0	68,082		
Interest Rate Swap - Rec floating [Pay fixed]	Debt Portfolio Hedge (Parent Co.)	NA	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	05/21/2015	06/01/2042	0	2,000,000	3ML+2.51/(5.45)	0	0	0	(96,410)		(96,410)	0	0	0	0	50,431		
Interest Rate Swap - Rec floating [Pay fixed]	Debt Portfolio Hedge (Parent Co.)	NA	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	05/28/2015	06/01/2042	0	1,000,000	3ML+2.51/(5.42)	0	0	0	(42,275)		(42,275)	0	0	0	0	25,216		
Interest Rate Swap - Rec floating [Pay fixed]	Debt Portfolio Hedge (Parent Co.)	NA	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	05/29/2015	06/01/2042	0	4,000,000	3ML+2.51/(5.38)	0	0	0	(140,022)		(140,022)	0	0	0	0	100,862		
Interest Rate Swap - Rec floating [Pay fixed]	Debt Portfolio Hedge (Parent Co.)	NA	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	06/01/2015	06/01/2042	0	3,000,000	3ML+2.51/(5.46)	0	0	0	(150,355)		(150,355)	0	0	0	0	75,647		
Interest Rate Swap - Rec floating [Pay fixed]	Debt Portfolio Hedge (Parent Co.)	NA	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQOF39	06/15/2015	06/01/2042	0	2,702,000	3ML+2.51/(5.65)	0	0	0	(233,113)		(233,113)	0	0	0	0	68,130		
0959999. Subtotal - Swaps - Hedging Other - Other										0	0	0	0	XXX	0	0	0	0	0	12,754,106	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	12,754,106	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	(4,579,900)	0	XXX	(4,148,100)	0	0	0	0	4,663,321	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)
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	12,754,106	XXX	XXX
1209999. Total Swaps										0	0	(4,579,900)	0	XXX	(4,148,100)	0	0	0	0	17,417,427	XXX	XXX
1269999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999. Subtotal - Hedging Effective										0	0	(4,579,900)	0	XXX	(4,148,100)	0	0	0	0	4,663,321	XXX	XXX
1409999. Subtotal - Hedging Other										0	9,358,527	0	12,355,493	XXX	12,355,493	2,996,966	0	0	0	12,754,106	XXX	XXX
1419999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1429999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1439999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1449999 - Totals										0	9,358,527	(4,579,900)	12,355,493	XXX	8,207,393	2,996,966	0	0	0	17,417,427	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	Merrill Lynch International	GGDZP1UYGU9STUHRDP48	01/15/2015	01/15/2016	01/15/2016	Expiration	8,865	17,665,069	1,998.01 / 2,065.02	310,905	0	0	0	0	(69,626)	0	0	(310,905)	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	01/15/2016	Expiration	8,133	16,206,552	1,996.10 / 2,105.16	439,198	0	0	0	0	(14,181)	0	0	(439,198)	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	02/12/2016	Expiration	6,745	14,144,688	2,100.41 / 2,159.90	217,828	0	0	0	0	138,926	0	0	(217,828)	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	02/12/2016	Expiration	6,966	14,606,838	2,105.76 / 2,191.69	305,283	0	0	0	0	231,796	0	0	(305,283)	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	03/15/2016	Expiration	6,667	13,690,993	2,057.98 / 2,119.09	217,687	0	0	0	0	39,382	0	0	(217,687)	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	03/15/2016	Expiration	6,149	12,626,590	2,057.92 / 2,142.48	267,684	0	0	0	0	59,721	0	0	(267,684)	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	04/15/2016	Expiration	10,871	22,900,338	2,110.06 / 2,181.10	423,656	0	0	0	0	187,954	0	0	(423,656)	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	04/15/2016	Expiration	10,130	21,341,096	2,113.12 / 2,202.80	473,772	0	0	0	0	226,260	0	0	(473,772)	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	05/13/2016	Expiration	8,406	17,843,906	2,126.08 / 2,194.20	312,268	0	0	0	0	149,042	0	0	(312,268)	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	05/13/2016	Expiration	8,740	18,552,175	2,125.70 / 2,214.05	406,293	0	0	0	0	195,402	0	0	(406,293)	0	0	
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index	Goldman Sachs International	W22LROWP21HZNBB6K528	06/15/2015	06/15/2016	06/15/2016	Expiration	10,025	20,895,737	2,086.16 / 2,154.90	374,034	0	0	0	0	63,169	0	0	(374,034)	0	0	
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index	Goldman Sachs International	W22LROWP21HZNBB6K528	06/15/2015	06/15/2016	06/15/2016	Expiration	9,346	19,480,780	2,087.85 / 2,175.56	430,525	0	0	0	0	92,205	0	0	(430,525)	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	07/15/2016	Exercise	7,508	15,823,100	2,109.78 / 2,177.66	276,113	0	390,134	0	390,134	75,903	0	0	114,021	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	04/15/2016	Sale	634	1,336,092	2,109.78 / 2,177.66	23,315	0	18,905	0	18,905	6,409	0	0	(4,410)	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	07/15/2016	Exercise	7,135	15,036,406	2,110.31 / 2,197.43	324,786	0	366,956	0	366,956	91,346	0	0	42,170	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	04/15/2016	Sale	516	1,087,418	2,110.31 / 2,197.43	23,489	0	13,364	0	13,364	6,606	0	0	(10,125)	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	08/15/2016	Exercise	7,167	14,989,858	2,093.00 / 2,164.93	278,811	0	515,515	0	515,515	49,291	0	0	236,704	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	04/15/2016	Sale	722	1,510,092	2,093.00 / 2,164.93	28,088	0	22,382	0	22,382	4,966	0	0	(5,706)	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	08/15/2016	Exercise	8,029	16,793,066	2,093.26 / 2,186.08	389,599	0	745,256	0	745,256	78,835	0	0	355,657	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	09/15/2016	Exercise	7,272	14,384,010	1,982.30 / 2,048.77	260,351	0	483,348	0	483,348	(44,497)	0	0	222,997	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	04/15/2016	Sale	1,430	2,828,669	1,982.30 / 2,048.77	51,198	0	64,564	0	64,564	(8,750)	0	0	13,366	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	09/15/2016	Exercise	10,251	20,277,939	1,998.19 / 2,071.10	385,281	0	747,420	0	747,420	(51,936)	0	0	362,139	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	04/15/2016	Sale	343	678,485	1,998.19 / 2,071.10	12,891	0	15,058	0	15,058	(1,738)	0	0	2,167	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	10/14/2016	Exercise	12,225	24,740,916	2,025.11 / 2,098.76	479,974	0	900,343	0	900,343	3,733	0	0	420,369	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	10/14/2016	Exercise	13,310	26,936,853	2,027.73 / 2,122.71	646,484	0	1,264,150	0	1,264,150	(16,702)	0	0	617,666	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	11/15/2016	Exercise	12,725	25,742,900	2,030.26 / 2,102.32	489,115	0	916,953	0	916,953	15,082	0	0	427,838	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	04/15/2016	Sale	1,466	2,965,777	2,030.26 / 2,102.32	56,350	0	60,839	0	60,839	1,738	0	0	4,489	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	11/15/2016	Exercise	14,758	29,855,574	2,038.92 / 2,124.25	644,881	0	1,259,281	0	1,259,281	4,652	0	0	614,400	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	12/15/2016	Exercise	11,241	22,969,462	2,047.95 / 2,120.53	443,311	0	815,854	0	815,854	35,075	0	0	372,543	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	12/15/2016	Exercise	9,710	19,841,562	2,049.21 / 2,141.96	474,213	0	900,605	0	900,605	23,595	0	0	426,392	0	0	
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants												9,467,383	0	9,500,927	0	9,500,927	XXX	1,573,658	0	0	33,544	0	0	XXX
0149999. Subtotal - Purchased Options - Hedging Other												9,467,383	0	9,500,927	0	9,500,927	XXX	1,573,658	0	0	33,544	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												9,467,383	0	9,500,927	0	9,500,927	XXX	1,573,658	0	0	33,544	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

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)
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												9,467,383	0	9,500,927	0	9,500,927	XXX	1,573,658	0	0	33,544	0	0	XXX
0499999. Subtotal - Written Options - Hedging Effective												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0569999. Subtotal - Written Options - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0639999. Subtotal - Written Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0709999. Subtotal - Written Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0779999. Subtotal - Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0789999. Total Written Options - Call Options and Warrants												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0799999. Total Written Options - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0809999. Total Written Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0819999. Total Written Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0829999. Total Written Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0839999. Total Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0849999. Total Written Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
Interest Rate Swap - Rec floating [Pay fixed]		N/A	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQ0F39	05/09/2014	06/01/2017	12/15/2016	Sale	0	2,800,000	3ML+1.38/(2.40)	0	0	275	8,515	0		0	0	0	275	0	0	102/102
Interest Rate Swap - Rec floating [Pay fixed]		N/A	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQ0F39	05/14/2014	08/21/2017	10/27/2016	Sale	0	2,250,000	3ML+0.59/(1.63)	0	0	(1,780)	7,174	0		0	0	0	(1,780)	0	0	100/100
Interest Rate Swap - Rec floating [Pay fixed]		N/A	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQ0F39	05/14/2014	06/01/2017	12/15/2016	Sale	0	1,750,000	3ML+1.43/(2.40)	0	0	584	4,464	0		0	0	0	584	0	0	102/101
Interest Rate Swap - Rec floating [Pay fixed]		N/A	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQ0F39	05/19/2014	12/13/2016	12/13/2016	Maturity	0	4,000,000	3ML+1.52/(2.25)	0	0	0	1,203	0		0	0	0	0	0	0	104/101
Interest Rate Swap - Rec floating [Pay fixed]		N/A	Interest Rate	Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQ0F39	05/19/2014	12/05/2016	12/05/2016	Maturity	0	3,300,000	3ML+0.47/(1.20)	0	0	0	1,473	0		0	0	0	0	0	0	103/100
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate												0	0	(921)	22,829	0	XXX	0	0	0	(921)	0	0	XXX
0909999. Subtotal - Swaps - Hedging Effective												0	0	(921)	22,829	0	XXX	0	0	0	(921)	0	0	XXX
0969999. Subtotal - Swaps - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1029999. Subtotal - Swaps - Replication												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1089999. Subtotal - Swaps - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1149999. Subtotal - Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1159999. Total Swaps - Interest Rate												0	0	(921)	22,829	0	XXX	0	0	0	(921)	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	(921)	22,829	0	XXX	0	0	0	(921)	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	(921)	22,829	0	XXX	0	0	0	(921)	0	0	XXX
1409999. Subtotal - Hedging Other												9,467,383	0	9,500,927	0	9,500,927	XXX	1,573,658	0	0	33,544	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												9,467,383	0	9,500,006	22,829	9,500,927	XXX	1,573,658	0	0	32,623	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
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	Y	Y	0	5,567,083	0	5,567,083	5,567,083	0	5,567,083	0	0
JP MORGAN CHASE & CO 7H6GLXDRUGQFU57RNE97	Y	Y	0	4,666,254	0	4,666,254	4,666,254	0	4,666,254	0	0
MERRILL LYNCH INTERNATIONAL GGDZP1UYGU9STUHRDP48	Y	Y	0	2,122,156	0	2,122,156	2,122,156	0	2,122,156	0	0
0299999. Total NAIC 1 Designation			0	12,355,493	0	12,355,493	12,355,493	0	12,355,493	0	0
StanCorp Financial Group, Inc. 549300N3IIIY624Z84R831	N	N	23,187,671	2,365,298	(5,662,922)	0	2,365,298	(5,662,922)	0	6,377,053	6,377,053
0399999. Total NAIC 2 Designation			23,187,671	2,365,298	(5,662,922)	0	2,365,298	(5,662,922)	0	6,377,053	6,377,053
0899999. Aggregate Sum of Central Clearinghouses			0	5,662,922	(2,365,298)	3,297,624	6,153,173	(7,003,649)	0	11,040,374	11,040,374
0999999 - Gross Totals			23,187,671	20,383,713	(8,028,220)	15,653,117	20,873,964	(12,666,571)	12,355,493	17,417,427	17,417,427
1. Offset per SSAP No. 64				0	0						
2. Net after right of offset per SSAP No. 64				20,383,713	(8,028,220)						

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)
Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQ0F39	Cash	000000-00-0		9,821,593	9,821,593	9,821,593		IV
Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQ0F39	Treasury	912828-Q7-8	U S TREASURY	14,518,504	14,800,000	14,958,738	04/30/2021	I
Chicago Mercantile Exchange Inc. (Wells Fargo) SNZ20JLFK8MNNCLQ0F39	Corporate	369604-BH-5	GENERAL ELECTRIC CAP CORP	10,198,060	9,500,000	9,655,838	03/11/2044	I
0199999 - Total				34,538,157	34,121,593	34,436,169	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	000000-00-0		23,187,671	23,187,671	XXX		I
0299999 - Total				23,187,671	23,187,671	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	(49,530,379)	XXX
Wells Fargo	Portland, OR	C	0.000	0	0	9,821,593	XXX
Wells Fargo	Portland, OR		0.000	0	0	3,831,335	XXX
JP Morgan Chase	New York, NY		0.000	0	0	6,359,331	XXX
Federal Home Loan Bank	Des Moines, IA		0.000	0	0	1,199,049	XXX
Northern trust	Chicago, IL		0.000	0	0	1,651,651	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	231,209	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	(26,436,211)	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	(26,436,211)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash		XXX	XXX	0	0	(26,436,211)	XXX

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

1. January	(21,818,246)	4. April	46,527,303	7. July	23,495,775	10. October	(17,274,768)
2. February	9,128,205	5. May	(4,679,133)	8. August	19,142,399	11. November	(20,902,095)
3. March	21,022,165	6. June	31,553,092	9. September	12,138,015	12. December	(26,436,211)

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	341,753	326,800
5. California CA	B	§ 10454 Ins. Code	0	0	242,269	229,933
6. Colorado CO			0	0	0	0
7. Connecticut CT			0	0	0	0
8. Delaware DE			0	0	0	0
9. District of Columbia DC			0	0	0	0
10. Florida FL			0	0	0	0
11. Georgia GA	B	RSD by Ins Code Sec. 33-3-9	0	0	48,454	45,987
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	149,142	152,660
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	145,362	137,960
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	467,233	513,051
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	2,471,146	2,345,312	447,427	457,979
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	1,044,034	1,050,710
55. U.S. Virgin Islands VI	B	RSD by Ins code Title 22 Sec. 207	0	0	581,446	551,838
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	2,471,146	2,345,312	3,517,120	3,516,918
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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