# 2021

# **QUARTERLY STATEMENT**

OF THE

# STANDARD INSURANCE COMPANY



OF PORTLAND IN THE STATE OF OREGON

TO THE

**INSURANCE DEPARTMENT** 

OF THE

STATE OF

FOR THE QUARTER ENDED March 31, 2021

LIFE AND ACCIDENT AND HEALTH

2021



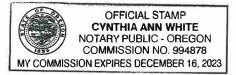
LIFE, ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES - ASSOCIATION EDITION

# **QUARTERLY STATEMENT**

AS OF MARCH 31, 2021 OF THE CONDITION AND AFFAIRS OF THE

**Standard Insurance Company** 1348 1348 NAIC Company Code 69019 Employer's ID Number 93-0242990

NAIC	Group Code <u>1348</u> _	1348 NAIC Company	rance Compa Code <u>69019</u> Employer's		3-0242990
Organized under the Laws of	(Current)	(Prior) egon	, State of Domicile or Port of	f Entry	OR
Country of Domicile		United State	es of America		
Licensed as business type:	Ļ	ife, Accident and Health [X	Fraternal Benefit Societies [	1	
Incorporated/Organized	02/24/1906		Commenced Business		04/12/1906
Statutory Home Office	1100 Southwest S	Sixth Avenue		Portland, OR, US 97	7204-1093
	(Street and N	lumber)	(City	or Town, State, Count	try and Zip Code)
Main Administrative Office			est Sixth Avenue nd Number)		
	ortland, OR, US 97204-1093	Λ	<i>y</i>	971-321-700	
	own, State, Country and Zip	Code)	(	(Area Code) (Telepho	
Mail Address	PO Box 711 (Street and Number or F	P.O. Box)	(City o	Portland, OR, US 97 or Town, State, Count	
Primary Location of Books and F	Records	1100 Southw	est Sixth Avenue		
	ortland, OR, US 97204-1093		nd Number)	971-321-700	00
	own, State, Country and Zip	Code)	(	(Area Code) (Telepho	
Internet Website Address		www.sta	indard.com		
Statutory Statement Contact	Wi	II Fundak	, <u> </u>	971-32	1-7550
V	Vill.Fundak@standard.com	(Name)	7 -	(Area Code) (Tel- 971-321-754	
	(E-mail Address)			(FAX Numbe	er)
		OFF	ICERS		
President and Chief Operating Officer	Daniel Jame	s McMillan	Vice President, Chief Accounting Officer and Treasurer	Robert	t Michael Erickson CMA
Vice President, Chief Legal Officer and Corporate Securetary	Elizabeth Ann	Fouts JD #	Vice President, Corporate Actuary and Chief Risk Officer	<u>S</u> a	ılly Ann Manafi FSA
Susan Bruechner, Vice Pres	ident Human Resources	Gregory Alan Chandler,	HER Vice President, Information	Scott Allen Hlbbs,	Vice President and Chief Investment Officer
John Greg Ness, Chairman a		Christopher David Payne	e, Vice President, Employee enefits		
		DIRECTORS	OR TRUSTEES		
Frederick Willia Elizabeth Ell		Ranjana Bha	attacharya Clark Dyer Horvath	P	atrick Glenn Criteser Akira Kumabe
James Fay		Duane Cha	rles McDougall	Нє	elen Elizabeth Mitchell
Kevin Masa			egory Ness		ary Frances Sammons
Daisaku S	hintaku	Masaha	ru Shiraishi		Kazunori Yamauchi
State of	Oregon Multnomah	SS:			
all of the herein described assestatement, together with related condition and affairs of the said in accordance with the NAIC An rules or regulations require differespectively. Furthermore, the sexact copy (except for formatting to the enclosed statement.  Daniel James McN President & Chief Opera	ts were the absolute properties whibits, schedules and explireporting entity as of the reporting in the repo	Robert Mick Vice President, Chief Trea	ty, free and clear from any lien annexed or referred to, is a full and of its income and deduction ind Procedures manual except ces and procedures, according includes the related corresponding	vice Preside	except as herein stated, and that this fall the assets and liabilities and of the eriod ended, and have been completed state law may differ; or, (2) that state ir information, knowledge and belief, the NAIC, when required, that is an irious regulators in lieu of or in addition.  Elizabeth Ann Fouts ent, Chief Legal Officer and Corporate Secretary  Yes [ X ] No [ ]
$\mathcal{J}$					



# **ASSETS**

			Current Statement Date		4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	10,936,179,001	0		10,710,087,974
	Stocks:				
	2.1 Preferred stocks	2,000,000	0	2,000,000	2,100,000
	2.2 Common stocks	46,088,400	0	46,088,400	45,672,200
3.	Mortgage loans on real estate:				
	3.1 First liens	7,644,929,791	0	7,644,929,791	7,421,910,237
	3.2 Other than first liens	0	0	0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less \$0				
	encumbrances)	66,564,627	0	66,564,627	67, 195, 423
	4.2 Properties held for the production of income (less				
	\$0 encumbrances)	9,930,894	0	9,930,894	10,001,431
	4.3 Properties held for sale (less \$0				
	encumbrances)	0	0	0	0
5.	Cash (\$115,541,573 ), cash equivalents				
	(\$29,040,197 ) and short-term				
	investments (\$0)	144.581.770	0	144,581,770	198.419.884
6.	Contract loans (including \$				
	Derivatives			36,368,786	47,135,584
	Other invested assets			187,251,992	
	Receivables for securities			68,076,254	
	Securities lending reinvested collateral assets				
	Aggregate write-ins for invested assets				0
	Subtotals, cash and invested assets (Lines 1 to 11)			19,142,526,905	
	Title plants less \$	, , ,		, , ,	, , ,
	only)	0	0	0	0
	Investment income due and accrued			128,364,761	
	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	159,981,640	19,275,215	140,706,425	124,595,488
	15.2 Deferred premiums, agents' balances and installments booked but				
	deferred and not yet due (including \$0				
	earned but unbilled premiums)	485,093	0	485,093	265 , 152
	15.3 Accrued retrospective premiums (\$10, 102, 259 ) and			·	
	contracts subject to redetermination (\$0 )	10 , 189 , 098		10,102,259	6,423,613
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	268,445,937	0	268,445,937	214,201,786
	16.2 Funds held by or deposited with reinsured companies			0	0
	16.3 Other amounts receivable under reinsurance contracts			61,400,613	
17.	Amounts receivable relating to uninsured plans	6,248,197	0	6,248,197	4,786,041
	Current federal and foreign income tax recoverable and interest thereon			26,293,031	14,869,104
18.2	Net deferred tax asset	170,012,691	64,621,835	105,390,856	115,724,857
19.	Guaranty funds receivable or on deposit	10,700,815	0	10,700,815	11,288,715
20.	Electronic data processing equipment and software	75,562,333	66,778,376	8,783,957	9,304,231
21.	Furniture and equipment, including health care delivery assets				
	(\$	24,227,304	24,227,304	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
	Receivables from parent, subsidiaries and affiliates			12,208,055	1,950,240
24.	Health care (\$0 ) and other amounts receivable	0	0	0	0
	Aggregate write-ins for other than invested assets			5,719,678	6,500,369
	Total assets excluding Separate Accounts, Segregated Accounts and			40 007 070 555	40 405 511 515
	Protected Cell Accounts (Lines 12 to 25)	20, 149, 170, 644	221,794,062	19,927,376,582	19,405,741,716
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	10 412 148 674	0	10,412,148,674	10 176 140 763
28.	Total (Lines 26 and 27)	30,561,319,318			29,581,882,479
	DETAILS OF WRITE-INS	,,,	,,,,,,,,		
1101.		0	0	0	0
1101.					
1103.					
	Summary of remaining write-ins for Line 11 from overflow page			0	0
		0			0
	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	_	1	-	_
	State transferable tax credits				
	Miscellaneous non-invested assets		4,667,541	· ·	2,854
	Prepaid expenses				0
	Summary of remaining write-ins for Line 25 from overflow page				0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	52,524,171	46,804,493	5,719,678	6,500,369

# LIABILITIES, SURPLUS AND OTHER FUNDS

	, , , , , , , , , , , , , , , , , , ,	1	2
		Current Statement Date	December 31 Prior Year
1.	Aggregate reserve for life contracts \$11,021,452,328 less \$0 included in Line 6.3	Clatement Date	i iloi Todi
	(including \$0 Modco Reserve)	11,021,452,328	10,556,442,575
	Aggregate reserve for accident and health contracts (including \$		
	Contract claims:	1,790,390,007	1,704,103,370
	4.1 Life	144,677,367	152,624,019
_	4.2 Accident and health	81,622,443	81,871,559
5.	Policyholders' dividends/refunds to members \$	7 124	7 929
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated		
	amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$	100 760	99, 151
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$	0	
	6.3 Coupons and similar benefits (including \$ Modco)	0	0
	Amount provisionally held for deferred dividend policies not included in Line 6  Premiums and annuity considerations for life and accident and health contracts received in advance less	0	0
0.	\$	13,740,784	13,755,181
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts 9.2 Provision for experience rating refunds, including the liability of \$ 25,532,782 accident and health	0	0
	experience rating refunds of which \$		
	Service Act	45,884,871	51,514,554
	9.3 Other amounts payable on reinsurance, including \$	000 077 400	004 450 470
	ceded	269,077,499	231,156,4/8
10.	Commissions to agents due or accrued-life and annuity contracts \$ 12.236.503 accident and health		
	\$23,699,786 and deposit-type contract funds \$1,018,577	36,954,866	33,448,997
11.	Commissions and expense allowances payable on reinsurance assumed	0	0
12.	General expenses due or accrued	267,295,359	300,467,023
13.	allowances recognized in reserves, net of reinsured allowances)	1.681.789	0
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	13, 149, 178	13,291,352
15.1	Current federal and foreign income taxes, including \$	0	0
15.2 16.	Net deferred tax liability	U	
17.	Amounts withheld or retained by reporting entity as agent or trustee	20,601,121	22,455,322
18.	Amounts held for agents' account, including \$50 agents' credit balances	50	112
19.	Remittances and items not allocated	177,701,560	104,794,212
20. 21.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0
22.	Borrowed money \$0 and interest thereon \$0	0	0
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities: 24.01 Asset valuation reserve	150 661 750	167 070 077
	24.01 Asset valuation reserve 24.02 Reinsurance in unauthorized and certified (\$		
	24.03 Funds held under reinsurance treaties with unauthorized and certified (\$	0	0
	24.04 Payable to parent, subsidiaries and affiliates	1,883,541	
	24.05 Drafts outstanding		0 
	24.07 Funds held under coinsurance		
	24.08 Derivatives	32,212,502	19,513,705
	24.09 Payable for securities	0	10,051,555
	24.10 Payable for securities lending 24.11 Capital notes \$		
25.	Aggregate write-ins for liabilities		53,950,322
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	18,429,157,712	17,865,327,136
27.	From Separate Accounts Statement	10,412,148,674	
28.	Total liabilities (Lines 26 and 27)  Common capital stock	28,841,306,386	28,041,467,899 423,838,694
29. 30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes	250,000,000	250,000,000
33. 34.	Gross paid in and contributed surplus		
35.	Unassigned funds (surplus)	753,247,344	795,443,054
	Less treasury stock, at cost:		
	36.1	0	
37.	36.2		1,116,575,886
38.	Totals of Lines 29, 30 and 37	1,498,218,871	1,540,414,580
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	30,339,525,256	29,581,882,479
	DETAILS OF WRITE-INS	0.00: 7:5	44.0== =0=
2501. 2502.	Accrued interest and other liabilities  Cash collateral received on derivatives		
2502. 2503.	Guaranty association assessments	7,092,000	7,292,000
2598.	Summary of remaining write-ins for Line 25 from overflow page	2,448,088	2,040,726
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	47,611,833	53,950,322
3101. 3102.			
3102.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		0
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401. 3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

# **SUMMARY OF OPERATIONS**

Procedure and analytic considerations for life and academic and health controlled.   17.00 of 18.00			1	2	3
Persistant and serving resistant protects for the and scalest and health contracts			· ·		
2. Confederations for exposimentary contracted within fourthing rocks.  Not investment for consultations and interest in contractions.  5. Septimize Accounts in equal to find contractions of contractions.  5. Septimize Accounts in equal to find contractions of contractions.  6. Contractions and expesses allowance on instrustures cered.  7. Receives adjustments on instrustures cered.  8. To all 6. For To 8. Septimize Accounts in expesses allowance on instrustures cered.  9. A life contract in the seasociated with interestinal instrustment and contract or particular for the property of the contraction.  9. A life contract in the seasociated with interestinal instrustment and contract or particular for the property of the contraction.  9. A life contraction of the contraction of the contraction.  9. A life contraction of the contraction of the contraction.  9. A life contraction of the contraction of the contraction.  9. A life contraction of the contraction of the contraction.  9. A life contraction of the contraction of the contraction.  9. A life contraction of the contraction.  9. A life contraction of the contraction of the contraction.  9. A life contraction of the contraction of the contraction.  9. A life contraction of the contraction of the contraction.  9. A life contraction of the cont					
2. Considerations for supplementary contracted with the configencedes	1.	Premiums and annuity considerations for life and accident and health contracts	2,046,603,310	1,952,811,961	6,350,555,438
1. Networkerent internal Assistance (Refund June Proposed Section 1997) 98   15, 100, 100   15,				720,591	2,168,869
4. Annotation of interest Numerature Reserve (RIN).  5. Sequent Account for fails the constitute exclusing unrealized gains or losses.  6. No. 30					615,670,215
5. Commissions and expense alternations enclosed or procurations control or procurations of the Commissions	4.	Amortization of Interest Maintenance Reserve (IMR)	109,048	151,033	612,492
6. Commissions and expenses allowances for international content.  8. Notice from New Securities Office of the Security of Sec		Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
7. Reserve orbitationaries in consciousness in constitution of the control of the		Commissions and expense allowances on reinsurance ceded	65,787,943	65,477,221	
8. The content of the		Reserve adjustments on reinsurance ceded	0		0
Quarantees from Separate Accounts   0.644-555   9.822.29   30.0 EAR   4.17.28   4.17	8.				
8.2 Charges and fost for deposit-sign contracts. 9.3 Charges (1997) 1.0 Charges (19		8.1 Income from fees associated with investment management, administration and contract			
8.2 Charges and fost for deposit-sign contracts. 9.3 Charges (1997) 1.0 Charges (19		guarantees from Separate Accounts	10,454,553	9,282,235	38,056,609
8.3 Aggregate writer in to 16.3 in Total (uncert to 16.3) in Total (un		8.2 Charges and fees for deposit-type contracts	0		30
1.   Totals (Limes 1 to 8.0.)   2.91 (85.91)   7.928 (ASS)   7.928 (AS					14,137,362
10. Death berefils	9	99 9			
1.1. Matured endownments executaring quaranteed annual prive endownments)			_ , , ,		
12. Annaly benefits					
13. Disability bornelins and bornelins under accoloring maintenance   28.14,607   29.579,371   1.687,784 (6.5,188   2.668,725   1.687,784 (6.5,188   2.668,725   1.687,784 (6.5,188   2.668,725   1.687,784 (6.5,188   2.668,725   1.687,784 (6.5,188   2.668,725   1.687,784 (6.5,188   2.668,725   1.687,784 (6.5,188   2.668,725   1.687,784 (6.5,188   2.668,725   1.687,784 (6.5,188   2.688,725   1.687,784 (6.5,188   2.688,725   1.687,784 (6.5,188   2.688,785   1.689,777,371   1.689,582 (1.581,128   1.681,128		Appuity hopofite	307 011 083		
1.5.   Coupons, guaranteed and annual pure endoxments and similar benefits   1.04, 697, 50, 78, 60, 53, 24, 66, 725, 97, 78, 60, 53, 24, 60, 725, 97, 78, 60, 53, 24, 61, 725, 97, 78, 60, 53, 24, 61, 725, 97, 78, 60, 53, 24, 61, 725, 97, 78, 60, 53, 24, 51, 51, 619, 78, 78, 60, 725, 97, 78, 60, 725, 97, 78, 60, 725, 97, 78, 60, 725, 97, 78, 60, 725, 97, 78, 60, 725, 97, 78, 60, 725, 97, 78, 60, 725, 97, 78, 60, 725, 97, 78, 60, 725, 97, 78, 60, 725, 97, 78, 60, 725, 97, 78, 60, 725, 97, 78, 60, 725, 97, 97, 97, 97, 97, 97, 97, 97, 97, 97		Annuity benefits			
15   Summarise benefits and willutanous for life contracts   1,006,87,937   78,005,918   2,486,7267   17,007,070,070,070,070,070,070,070,070,0		Disability benefits and benefits under accident and health contracts	283, 124,907		
16.   Group conversions					
17. Interest and adjustments on contract or depose hype contract funds   915,784   5,889,425   1,881,125   1,581,125   1,580					
16. Payments on supplementary contracted with life contingencies   1,865,522   1,389,151   1,500,182   1,100,182   1,100   1			0	0	
19. Increase in aggregate reserves for like and accident and health contracts.   551, 261, 169   151, 273, 171   15, 49, 624, 172   17, 171   15, 49, 624, 172   17, 171   15, 49, 624, 172   17, 171   17, 49, 624, 173   17, 171   17, 49, 624, 173   17, 171   17, 49, 624, 173   17, 171	17.	Interest and adjustments on contract or deposit-type contract funds	905,784	5,869,425	
20. Totals (Lines 10 to 19)		Payments on supplementary contracts with life contingencies	1,265,532		5,000,829
20. Totals (Lines 10 to 19)	19.	Increase in aggregate reserves for life and accident and health contracts	501,240,080	531,251,619	1,613,725,382
22. Commissions on premiums, annulty considerations, and deposit type contract funds (direct business of the "persisted and expenses allowateces on retemporare assumed		Totals (Lines 10 to 19)	2,135,355,169	1,945,717,311	6,548,024,180
business only)		Commissions on premiums, annuity considerations, and deposit-type contract funds (direct		, , ,	, , ,
22		business only)	60,514,938	61,265,077	254,281,525
22. Cemeral insurance expenses and tratemal expenses   171,907,733   159,190,180   164,808,57   172,4887   274,887	22.		453.368		1,973,817
24					614,609,577
25		Insurance taxes, licenses and fees, evoluting federal income taxes	21 274 887		
22. Net transfers to or (from) Separate Accounts net of reinsurance		Insurance taxes, incenses and needs, excluding rederal income taxes	564 445	663 057	
27. Aggregate write-ins for deductions   0					
2.2 Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)   39, 085, 344   85, 485, 452   201, 423, 415		, , ,			. , , ,
Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)   39,026,844   85,455,452   201,423,413   101,193   101,1					
Line 29)  Dividends to policyholders and refunds to members  Dividends to policyholders and refunds to members and before federal income taxes cline 2 minus Line 30).  Ref gain from operations after dividends to policyholders, refunds to members and before federal income taxes cline 2 minus Line 30).  Pederal and foreign income taxes incursed control (excluding tax on capital gains).  Reference of the property of the control of the contr	28.	· ·	2,242,668,477	2,097,453,245	7,055,032,841
30 Dividends to policyholders and refunds to members   20,215   20,787   101,191	29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus			
31 Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)   39,005,629   85,415,665   201,322 21   22 Federal and foreign income taxes incurred (excluding tax on capital gains)   12,657,6600   13,914,227   15,316,64   23,427   23,516,64   24,657,660		Line 28)			201,423,414
income taxes (Line 29 minus Line 30)	30.	Dividends to policyholders and refunds to members	20,215	20,787	101, 198
22   Federal and foreign income taxes incurred (excluding tax on capital gains)   (12,687,680)   (3,914,227)   (15,316,54)	31.	Net gain from operations after dividends to policyholders, refunds to members and before federal			
32. Federal and foreign income taxes incurred (excluding fax on capital gains)   (12,687,680)   (3,914,227)   (15,316,64)		income taxes (Line 29 minus Line 30)	39,006,629	85,415,665	201,322,216
taxés and before realized capital agains or (iossès) (Line 31 minus Line 2).  Not realized capital agains (sosses) (excluding gains (sosses) insaferred to the IMR) ess capital gains tax of \$	32.		(12,657,660)	(3,914,227)	(15,316,647)
taxés and before realized capital agains or (iossès) (Line 31 minus Line 2).  Not realized capital agains (sosses) (excluding gains (sosses) insaferred to the IMR) ess capital gains tax of \$	33.	Net gain from operations after dividends to policyholders, refunds to members and federal income			
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR)   4,286.05   11,435,887.721   12,883.973   12,983.875,887.721   12,883.973   12,983.875,887.721   12,883.973   13,540.414,580   1,443.885.000   1,	00.		51,664,289		216,638,863
gains tax of \$ 582,729 (excluding taxes of \$ 871,004   4,286,605   113,632,171   12,883,97   35. Net income (Line 35) plus Line 34)   55,900,894   75,997,721   203,754,89   2	34	, , , , , ,		, ,	
Transferred to the MR)					
35, Net income (Line 33 plus Line 34)			4 236 605	(13 632 171)	(12 883 970)
Capital and surplus, December 31, prior year   1,540, 414, 580   1,443, 685, 000   1,445, 685, 000   37. Net income (Line 35)   5,900, 894   75, 697, 721   203, 754, 88.	25	·		1 / / /	
36. Capital and surplus. December 31, prior year   1,540,414,580   1,443,685,00   1,445,00   1,443,685,00   1	35.	, , ,	33,900,094	13,091,121	203,734,093
37. Net income (Line 35)					
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ (34,388) (23,633,750) 2,543,728 (928,94) 39. Change in net unrealized foreign exchange capital gain (loss) 0 0 40. Change in net deferred income tax 41. Change in net deferred income tax 41. Change in incommonation assets 42. Change in liability for reinsurance in unauthorized and certified companies 6 0 0 43. Change in reserve on account of change in valuation basis, (increase) or decrease 6 0 0 0 2,513,200 44. Change in asset valuation reserve 7,616,618 2,993,405 (16,345,09) 45. Change in inserve on account of change in valuation basis, (increase) or decrease 7,616,618 2,993,405 (16),345,09 46. Surplus (contributed to) withdrawn from Separate Accounts during period 60 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0					
Change in net unrealized foreign exchange capital gain (loss)	37.	Net income (Line 35)	55,900,894	75,697,721	203,754,893
40. Change in net deferred income tax	38.	Change in net unrealized capital gains (losses) less capital gains tax of \$(84,388)	(23,633,750)	2,543,728	(928,942)
40. Change in net deferred income tax	39.	Change in net unrealized foreign exchange capital gain (loss)	0	0	0
41. Change in nonadmitted assets   10,940,978   (4,768,185)   (2,199.68   42. Change in liability for reinsurance in unauthorized and certified companies   0   0   0   2,513.20     43. Change in reserve on account of change in valuation basis, (increase) or decrease   0   0   0   2,513.20     44. Change in reserve on account of change in valuation basis, (increase) or decrease   7,616,619   2,909.405   (16,345,09   16,34		Change in net deferred income tax	(5.450.336)	(4.772.616)	(2.567.614)
42		Change in nonadmitted assets	10 940 978	(4 768 185)	(2 199 687)
43. Change in reserve on account of change in valuation basis, (increase) or decrease   0   0   2,513, 20     44. Change in asset valuation reserve   7,616,619   2,909,405   (16,345,09     45. Change in treasury stock   0   0   0   0     46. Surplus (contributed to) withdrawn from Separate Accounts during period   0   0   0   0     47. Other changes in surplus in Separate Accounts Statement   0   0   0   0     48. Change in surplus in Separate Accounts Statement   0   0   0   0     49. Cumulative effect of changes in accounting principles   0   0   0   0     50. Capital changes:   0   0   0   0     50. 2 Transferred from surplus (Stock Dividend)   0   0   0   0     50. 2 Transferred to surplus   0   0   0   0     51. 3 Transferred to capital (Stock Dividend)   0   0   0   0     51. 3 Transferred from capital   0   0   0   0     51. 3 Transferred from capital   0   0   0   0     51. 4 Change in surplus as a result of reinsurance   (223, 377)   (226, 746)   (906, 89)   52. Dividends to stockholders   (75,000,000)   (50,000,000)   (50,000,000)   (85,000,000)     53. Aggregate write-ins for gains and losses in surplus   (11, 394, 738)   0   0   (15, 394, 21)     54. Net change in surplus as a festile free from the pear (Lines 37 through 53)   (42, 195, 709)   21, 383, 307   96, 729, 56    55. Capital and surplus for the year (Lines 36 + 54)   (149, 818, 871   1, 495, 088, 327   1, 540, 414, 58    DETAILS OF WRITE-INS   (14, 137, 36, 398)   (14, 137, 36, 398, 70   3, 342, 995   3, 306, 847   14, 137, 36, 399, 70   3,					
44. Change in asset valuation reserve				n l	
45.   Change in treasury stock   0   0   0   0   0   0   0   0   0		Change in reserve on account of change in valuation basis, (increase) of decrease	7 616 610	2 000 405	
46. Surplus (contributed to) withdrawn from Separate Accounts during period		Change in asset valuation reserve		2,909,405	_
48. Change in surplus in Separate Accounts Statement					
48. Change in surplus notes					0
48. Change in surplus notes	47.	Other changes in surplus in Separate Accounts Statement	ļ0 ļ	0	
49. Cumulative effect of changes in accounting principles	48.	Change in surplus notes	0	0	0
50. Capital changes:	49.	Cumulative effect of changes in accounting principles	0	0	0
50.1 Paid in         0         .0		Capital changes:			
50.2 Transferred from surplus (Stock Dividend)		50.1 Paid in	0	0	0
50.3 Transferred to surplus 51.5 Surplus adjustment: 51.1 Paid in 51.2 Transferred to capital (Stock Dividend) 51.3 Transferred from capital 0 51.4 Change in surplus as a result of reinsurance (223,377) (226,746) (900,98) 52. Dividends to stockholders (75,000,000) (53.3 Aggregate write-ins for gains and losses in surplus (12,346,738) (12,346,738) (12,346,738) (12,346,738) (14,195,709) (13,33,307) (14,195,709) (15,000,000) (16,000,000) (17,000,000) (18,000,000) (19,000,000) (19,000,000) (10,000,		50.2 Transferred from surplus (Stock Dividend)	0		0
51. Surplus adjustment:       0 <td></td> <td>50.3 Transferred to surplus</td> <td>0</td> <td>0</td> <td>0</td>		50.3 Transferred to surplus	0	0	0
51.1 Paid in       .0	51		[·····································		
51.2 Transferred to capital (Stock Dividend)       0       1       1,590,21       1       3,830,30       0       0       1,1,590,21       1       3,833,30       0       0       1,203,50       0       0       0       0       0       0       0       <	J 1.	51 1 Paid in	ا ۱	n	n
51.3 Transferred from capital   0, 0   0, 0   51.4 Change in surplus as a result of reinsurance   (223,377)   (226,746)   (.906,98)   (.75,000,000)   (.50,0					
51.4 Change in surplus as a result of reinsurance       (223,377)       (226,746)       (906,986)         52. Dividends to stockholders       (75,000,000)       (50,000,000)       (85,000,000)         53. Aggregate write-ins for gains and losses in surplus       (12,346,738)       0       (1,590,21)         54. Net change in capital and surplus for the year (Lines 37 through 53)       (42,195,709)       21,383,307       96,729,56         55. Capital and surplus, as of statement date (Lines 36 + 54)       1,498,218,871       1,465,068,327       1,540,414,58         DETAILS OF WRITE-INS         08.301. Other income       3,442,995       3,060,847       14,137,36         08.303.       308.398. Summary of remaining write-ins for Line 8.3 from overflow page       0       0       0         2701. Other expenses       0       24,636       1,203,50         2702.       2702.       2703.       2798. Summary of remaining write-ins for Line 27 from overflow page       0       0       0         2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)       0       24,636       1,203,50         5301. Change in Tiability for pension and postretirement benefits       (304,486)       0       620,58         5302. Adjustment due to accounting error       (12,042,252)       0       (1,069,62 <t< td=""><td></td><td>51.2 Transferred from posite!</td><td>ļ</td><td><u> </u></td><td></td></t<>		51.2 Transferred from posite!	ļ	<u> </u>	
52. Dividends to stockholders         (75,000,000)         (50,000,000)         (85,000,000)           53. Aggregate write-ins for gains and losses in surplus         (12,346,738)         0         (1,590,21           54. Net change in capital and surplus for the year (Lines 37 through 53)         (42,195,709)         21,383,307         96,729,561           55. Capital and surplus, as of statement date (Lines 36 + 54)         1,498,218,871         1,465,068,327         1,540,414,581           DETAILS OF WRITE-INS           08.301. Other income         3,442,995         3,060,847         14,137,366           08.302.         0         0         0         0           08.398. Summary of remaining write-ins for Line 8.3 from overflow page         0         0         0           2701. Other expenses         0         24,636         1,203,500           2702.         2703.         2798. Summary of remaining write-ins for Line 27 from overflow page         0         0         0           2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)         0         24,636         1,203,500           5301. Change in liability for pension and postretirement benefits         (304,486)         0         6,220,581           5302. Adjustment due to accounting error         (12,042,252)         0         (1,069,621		51.3 Fransierred from capital		0	
53. Aggregate write-ins for gains and losses in surplus       (12,346,738)       0       (1,590,21'         54. Net change in capital and surplus for the year (Lines 37 through 53)       (42,195,709)       21,383,307       96,729,56         55. Capital and surplus, as of statement date (Lines 36 + 54)       1,498,218,871       1,465,068,327       1,540,414,58         DETAILS OF WRITE-INS         08.301. Other income       3,442,995       3,060,847       14,137,36         08.302.       0       0       0         08.398. Summary of remaining write-ins for Line 8.3 from overflow page       0       0       0         2701. Other expenses       0       24,636       1,203,500         2702.       2703.       2       2         2798. Summary of remaining write-ins for Line 27 from overflow page       0       0       0         2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)       0       24,636       1,203,500         5301. Change in Liability for pension and postretirement benefits       (304,486)       0       (520,58         5302. Adjustment due to accounting error       (12,042,252)       0       (11,069,62         5308. Summary of remaining write-ins for Line 53 from overflow page       0       0       0		51.4 Change in surplus as a result of reinsurance	(223,377)	(226,746)	(906,986)
54. Net change in capital and surplus for the year (Lines 37 through 53)         (42,195,709)         21,383,307         96,729,566           55. Capital and surplus, as of statement date (Lines 36 + 54)         1,498,218,871         1,465,068,327         1,540,414,586           DETAILS OF WRITE-INS         3,442,995         3,060,847         14,137,366           08.302         30.30         30.30         0.00         0.00           08.398. Summary of remaining write-ins for Line 8.3 from overflow page         0.00         0.00         0.00           2701. Other expenses         0.00         24,636         1,203,500           2702. 2702. 2703. 2703. 2709. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)         0.00         0.00         0.00           2301. Change in Tiability for pension and postretirement benefits         (304,486)         0.00         (520,581)           5302. Adjustment due to accounting error         (12,042,252)         0.00         (1,069,625)           5398. Summary of remaining write-ins for Line 53 from overflow page         0.00         0.00         0.00           5398. Summary of remaining write-ins for Line 53 from overflow page         0.00         0.00         0.00         0.00					
54. Net change in capital and surplus for the year (Lines 37 through 53)       (42,195,709)       21,383,307       96,729,566         55. Capital and surplus, as of statement date (Lines 36 + 54)       1,498,218,871       1,465,068,327       1,540,414,586         DETAILS OF WRITE-INS         08.301. Other income       3,442,995       3,060,847       14,137,366         08.302.       0       0       0       0         08.398. Summary of remaining write-ins for Line 8.3 from overflow page       0       0       0       0         2701. Other expenses       0       24,636       1,203,500       2702         2702.       2703.       0       0       0       0         2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)       0       24,636       1,203,500         5301. Change in Hability for pension and postretirement benefits       (304,486)       0       (520,581         5302. Adjustment due to accounting error       (12,042,252)       0       (1,069,625)         5308. Summary of remaining write-ins for Line 53 from overflow page       0       0       0         5398. Summary of remaining write-ins for Line 53 from overflow page       0       0       0	53.	Aggregate write-ins for gains and losses in surplus			(1,590,217)
1,498,218,871				21,383,307	96,729,560
DETAILS OF WRITE-INS         08.301. 0ther income       3,442,995       3,060,847       14,137,363         08.302.       08.303.       0       0       0       0         08.398. Summary of remaining write-ins for Line 8.3 from overflow page       0       0       0       0         2701. 0ther expenses       0       24,636       1,203,500         2702.       2703.       2798. Summary of remaining write-ins for Line 27 from overflow page       0       0       0         2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)       0       24,636       1,203,500         5301. Change in Liability for pension and postretirement benefits       (304,486)       0       (520,581         5302. Adjustment due to accounting error       (12,042,252)       0       (1,069,629)         5308. Summary of remaining write-ins for Line 53 from overflow page       0       0       0         5398. Summary of remaining write-ins for Line 53 from overflow page       0       0       0					1,540,414,580
08.301. 0ther income       3,442,995       3,060,847       14,137,363         08.302.       08.303.       08.398. Summary of remaining write-ins for Line 8.3 from overflow page       0       0       0         08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)       3,442,995       3,060,847       14,137,363         2701. 0ther expenses       0       24,636       1,203,500         2702.       2703.       2798. Summary of remaining write-ins for Line 27 from overflow page       0       0       0         2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)       0       24,636       1,203,500         5301. Change in liability for pension and postretirement benefits       (304,486)       0       (520,581         5302. Adjustment due to accounting error       (12,042,252)       0       (1,069,629)         5398. Summary of remaining write-ins for Line 53 from overflow page       0       0       0			.,,,	.,,, , , , , , ,	.,,,
08.302.       08.303.         08.398. Summary of remaining write-ins for Line 8.3 from overflow page.       0       0         08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)       3,442,995       3,060,847       14,137,362         2701. Other expenses       0       24,636       1,203,500         2702.       2703.       2798. Summary of remaining write-ins for Line 27 from overflow page.       0       0       0         2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)       0       24,636       1,203,500         5301. Change in liability for pension and postretirement benefits       (304,486)       0       (520,588)         5302. Adjustment due to accounting error       (12,042,252)       0       (1,069,629)         5398. Summary of remaining write-ins for Line 53 from overflow page       0       0       0	08 304		3 442 005	3 060 847	1/1 127 262
08.303.       08.398. Summary of remaining write-ins for Line 8.3 from overflow page       0       0       0         08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)       3,442,995       3,060,847       14,137,366         2701. 0ther expenses       0       24,636       1,203,500         2702.       2703.       2798. Summary of remaining write-ins for Line 27 from overflow page       0       0         2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)       0       24,636       1,203,500         5301. Change in liability for pension and postretirement benefits       (304,486)       0       (520,586         5302. Adjustment due to accounting error       (12,042,252)       0       (1,069,626         5398. Summary of remaining write-ins for Line 53 from overflow page       0       0       0					17, 101, 002
08.398. Summary of remaining write-ins for Line 8.3 from overflow page       0       0       0         08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)       3,442,995       3,060,847       14,137,360         2701. 0ther expenses       0       24,636       1,203,500         2702. 2703.       0       0       0         2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)       0       0       0         5301. Change in liability for pension and postretirement benefits       (304,486)       0       (520,586)         5302. Adjustment due to accounting error       (12,042,252)       0       (1,069,626)         5398. Summary of remaining write-ins for Line 53 from overflow page       0       0       0					
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)       3,442,995       3,060,847       14,137,360         2701. 0ther expenses       0       24,636       1,203,500         2702.       2703.       2798. Summary of remaining write-ins for Line 27 from overflow page       0       0         2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)       0       24,636       1,203,500         5301. Change in liability for pension and postretirement benefits       (304,486)       0       (520,586)         5302. Adjustment due to accounting error       (12,042,252)       0       (1,069,626)         5398. Summary of remaining write-ins for Line 53 from overflow page       0       0       0					
2701. Other expenses       0       24,636       1,203,500         2702.           2703.            2798. Summary of remaining write-ins for Line 27 from overflow page       0       0         2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)       0       24,636       1,203,500         5301. Change in liability for pension and postretirement benefits       (304,486)       0       (520,586         5302. Adjustment due to accounting error       (12,042,252)       0       (1,069,626         5303.          0       0         5398. Summary of remaining write-ins for Line 53 from overflow page       0       0       0			0	0	
2702.       2703.         2798. Summary of remaining write-ins for Line 27 from overflow page       0         2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)       0       24,636       1,203,500         5301. Change in liability for pension and postretirement benefits       (304,486)       0       (520,580         5302. Adjustment due to accounting error       (12,042,252)       0       (1,069,620)         5303.       Summary of remaining write-ins for Line 53 from overflow page       0       0       0	08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)			14, 137, 362
2702.       2703.         2798. Summary of remaining write-ins for Line 27 from overflow page       0         2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)       0       24,636       1,203,500         5301. Change in liability for pension and postretirement benefits       (304,486)       0       (520,580         5302. Adjustment due to accounting error       (12,042,252)       0       (1,069,620)         5303.       Summary of remaining write-ins for Line 53 from overflow page       0       0       0	2701.	Other expenses	0	24,636	1,203,500
2703.       2798. Summary of remaining write-ins for Line 27 from overflow page       0					
2798. Summary of remaining write-ins for Line 27 from overflow page       0       0       0         2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)       0       24,636       1,203,500         5301. Change in liability for pension and postretirement benefits       (304,486)       0       (520,580         5302. Adjustment due to accounting error       (12,042,252)       0       (1,069,620         5303.       0       0       0       0         5398. Summary of remaining write-ins for Line 53 from overflow page       0       0       0	2703.				
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)       0       24,636       1,203,500         5301. Change in liability for pension and postretirement benefits       (304,486)       0       (520,580         5302. Adjustment due to accounting error       (12,042,252)       0       (1,069,620         5303.       5398. Summary of remaining write-ins for Line 53 from overflow page       0       0       0					0
5301. Change in liability for pension and postretirement benefits       (304,486)       0       (520,588         5302. Adjustment due to accounting error       (12,042,252)       0       (1,069,629         5303.       0       0       0       0         5398. Summary of remaining write-ins for Line 53 from overflow page       0       0       0			n		1,203,500
5302. Adjustment due to accounting error       (12,042,252)       0       (1,069,629)         5303.       (12,042,252)       0       0       0         5398. Summary of remaining write-ins for Line 53 from overflow page       0       0       0			(304 406)		
5303	5301.	Adjustment due to accounting error	(12 042 252)		(1 060 600)
5398. Summary of remaining write-ins for Line 53 from overflow page					
5398. Summary or remaining write-ins for Line 53 from overflow page         0         0         0         1.599.21           5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)         (12,346,738)         0         (1,590,21)					
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above) (12,346,738) 0 (1,590,21)			0		
	5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(12,346,738)	0	(1,590,217)

# **CASH FLOW**

		1 Current Year	2 Prior Year	3 Prior Year Ended
		To Date	To Date	December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance		1,924,432,710	
2.	Net investment income		161,841,646	668,316,89
3.	Miscellaneous income	79,685,490	77,820,334	287,449,24
	Total (Lines 1 to 3)		2,164,094,690	7,371,382,39
	Benefit and loss related payments			4,931,348,18
	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts		(94,819,200)	(443,337,80
	Commissions, expenses paid and aggregate write-ins for deductions			961,969,5
8.	Dividends paid to policyholders	19,412	17,912	96,3
9.	Federal and foreign income taxes paid (recovered) net of \$0 tax on capital			
	gains (losses)	0	0	17,336,8
10.	Total (Lines 5 through 9)	1,804,838,370	1,630,786,492	5,467,413,0
11.	Net cash from operations (Line 4 minus Line 10)	462,436,277	533,308,198	1,903,969,3
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	465,504,654	290,322,522	1,216,430,6
	12.2 Stocks	1,878,400	1,068,200	6,305,2
	12.3 Mortgage loans	260,748,462	408,370,462	1, 193, 633, 0
	12.4 Real estate	0	0	
	12.5 Other invested assets	38,973	0	208,4
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	743	2,8
	12.7 Miscellaneous proceeds	4,998,570	60,923,789	7,893,9
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	733,169,059	760,685,716	2,424,474,1
3.	Cost of investments acquired (long-term only):			
	13.1 Bonds	686,807,711	643,741,396	2,112,705,6
	13.2 Stocks	2,294,600	4,484,200	10,841,6
	13.3 Mortgage loans	483,318,004	449,387,154	1,963,093,7
	13.4 Real estate			
	13.5 Other invested assets	35,254,483	14,363,271	46,603,3
	13.6 Miscellaneous applications	26,453,009	538,794	, ,
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,234,788,890	1,113,917,518	4,141,114,7
	Net increase (or decrease) in contract loans and premium notes	1,872	154,982	169,4
	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(501,621,704)	(353,386,784)	(1,716,810,0
	Cash from Financing and Miscellaneous Sources			
	Cash provided (applied):			
	16.1 Surplus notes, capital notes		0	
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities		84,831,224	
	16.5 Dividends to stockholders		50,000,000	85,000,0
	16.6 Other cash provided (applied)	53,912,076	(63,280,552)	(84,738,6
7.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(14,652,688)	(28,449,328)	(49,730,9
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
8.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(53,838,114)	151,472,086	137,428,2
9.	Cash, cash equivalents and short-term investments:			
19.		100 110 001	60,991,597	60,991,5
	19.1 Beginning of year	198,419,884		

Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001. Mortgage loans capitalized interest	(934,515)	0	(10,714,638)
	, , ,		, , , ,

# **EXHIBIT 1**

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

1	DIRECT PREMIUMS AND DEPOSIT-TYPE (	CONTRACTS		
		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life	0	0	0
2.	Ordinary life insurance	8,421,549	8,455,399	34,124,050
3.	Ordinary individual annuities	157,597,907	146,478,603	524,390,453
4.	Credit life (group and individual)	0	0	0
5.	Group life insurance	252,268,606	244,112,274	1,025,433,112
6.	Group annuities	1,445,595,839	1,352,778,686	4,019,760,497
7.	A & H - group	362 , 184 ,271	362,123,652	1,502,623,221
8.	A & H - credit (group and individual)	0	0	0
9.	A & H - other	67,683,825	66,169,621	274,980,787
10.	Aggregate of all other lines of business			
11.	Subtotal (Lines 1 through 10)			
12.	Fraternal (Fraternal Benefit Societies Only)	0	0	0
13.	Subtotal (Lines 11 through 12)			
14.	Deposit-type contracts	19,937,045	24 , 183 , 009	85,312,299
15.	Total (Lines 13 and 14)	2,313,689,042	2,204,301,244	7,466,624,420
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page			0
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

#### **NOTES TO FINANCIAL STATEMENTS**

#### 1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN

#### A. Accounting Practices

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

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

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

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

		SSAP#	F/S Page	F/S Line #	March 31, 2021	Do	ecember 31, 2020
NE'	<u> FINCOME</u>						
(1)	Standard Insurance Company state basis (Page 4, Line 35, Columns 1 & 3)	xxx	XXX	XXX	\$ 55,900,894	\$	203,754,893
(2)	State Prescribed Practices that are an increase/(decrease) from NAIC SAP:				-		-
(3)	State Permitted Practices that are an increase/(decrease) from NAIC SAP:				-		-
(4)	NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ 55,900,894	\$	203,754,893
SUI	RPLUS						
(5)	Standard Insurance Company state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 1,498,218,871	\$	1,540,414,580
(6)	State Prescribed Practices that are an increase/(decrease) from NAIC SAP:				-		-
(7)	State Permitted Practices that are an increase/(decrease) from NAIC SAP:				-		-
(8)	NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ 1,498,218,871	\$	1,540,414,580

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

There was no significant change in the use of estimates for the first three months of 2021.

#### C. Accounting Policy

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

## D. Going Concern

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

## 2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

Accounting Changes

There were no significant accounting changes for the first three months of 2021.

#### **NOTES TO FINANCIAL STATEMENTS**

#### Corrections of Errors

In 2020, the Company incorrectly recorded a \$12.0 million federal income tax benefit for its individual annuity tax reserves. The correction of this error in the first quarter of 2021 resulted in a \$5.4 million decrease in net admitted assets as reported on Assets, page 2, line 18.2 – net deferred tax asset, a \$6.6 million increase in capital and surplus as reported on Summary of Operations, page 4, line 41 – change in nonadmitted assets and a \$12.0 million decrease in capital and surplus as reported on Summary of Operations, page 4, line 53 – aggregate write-ins for gains and losses in surplus.

#### 3. BUSINESS COMBINATIONS AND GOODWILL

The Company was not a direct party to any business combinations and did not have any goodwill as of March 31, 2021.

#### 4. DISCONTINUED OPERATIONS

The Company did not have any discontinued operations for the first three months of 2021.

#### 5. INVESTMENTS

Fixed maturity securities represented 57.1% and commercial mortgage loans represented 39.9% of total cash and invested assets as of March 31, 2021.

The Company had total net gains attributable to the disposal of fixed maturity securities of \$4.3 million for the first three months of 2021, compared to total net losses of \$1.0 million for the first three months of 2020.

#### A. Mortgage Loans, including Mezzanine Real Estate Loans

The Company had no gains or losses attributable to the disposal of commercial mortgage loans for the first three months of 2021, compared to total net losses of \$3.8 million for the first three months of 2020.

#### B. Debt Restructuring

The Company held commercial mortgage loans in good standing with restructured terms of \$41.9 million and \$45.7 million as of March 31, 2021 and December 31, 2020, respectively.

#### C. Reverse Mortgages

The Company did not have any reverse mortgages as of March 31, 2021.

#### D. Loan-Backed Securities

- (1) Prepayment assumptions for mortgage-backed/loan-backed and structured securities were obtained from independent pricing services or the Company's third-party asset managers.
- (2) a. The Company did not recognize any other-than-temporary impairments ("OTTI") on loan-backed and structured securities on the basis of the intent to sell for the first three months of 2021.
  - b. The Company did not recognize any OTTI on the basis of the inability or lack of intent to retain the loan-backed and structured securities for a period of time sufficient to recover the amortized cost basis for the first three months of 2021.
- (3) The Company did not recognize any OTTI on loan-backed and structured securities where the present value of cash flows expected to be collected was less than the amortized cost basis for the first three months of 2021.
- (4) As of March 31, 2021, all impaired fixed maturity securities (fair value is less than cost or amortized cost) for which an OTTI has not been recognized in earnings as a realized loss (including securities with a recognized OTTI for non-interest related declines when a non-recognized interest related impairment remains):
  - a. The aggregate amount of unrealized losses:

1.	Less than 12 Months	\$ 75,844,711
2.	12 Months or Longer	9,857,597

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

 1. Less than 12 Months
 \$ 1,701,178,359

 2. 12 Months or Longer
 413,831,812

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

#### **NOTES TO FINANCIAL STATEMENTS**

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

The Company did not have any dollar repurchase agreements or securities lending transactions for the first three months of 2021.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company did not have any repurchase agreements transactions accounted for as secured borrowing for the first three months of 2021.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company did not have any reverse repurchase agreements transactions accounted for as secured borrowing for the first three months of 2021.

H. Repurchase Agreements Transactions Accounted for as a Sale

The Company did not have any repurchase agreements transactions accounted for as a sale for the first three months of 2021.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

The Company did not have any reverse repurchase agreements transactions accounted for as a sale for the first three months of 2021.

J. Real Estate

There was no significant change in real estate for the first three months of 2021.

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

There was no significant change to investments in LIHTC for the first three months of 2021.

# **NOTES TO FINANCIAL STATEMENTS**

#### L. Restricted Assets

# (1) Restricted Assets (Including Pledged)

		Gross (Admitted & Nonadmitted) Restricted							
					6	7			
Restri	cted Asset Category	1 Total General Account		3 Total Separate Account (S/A)	4 S/A Assets Supporting	5	Total From Prior	Increase/	
		(G/A)	Activity (a)	Restricted Assets	G/A Activity (b)	Total (1 plus 3)	Year	(Decrease) (5 minus 6)	
a.	Subject to contractual obligation for which liability is not shown	\$ -	\$ -:	\$ -	\$ -	\$ -	\$ -	\$ -	
b.	Collateral held under security lending agreements	-	-	-	-	-	-	-	
c.	Subject to repurchase agreements	-	-	-	-	-	-	-	
d.	Subject to reverse repurchase agreements	-	-	-	-	-	-	-	
e.	Subject to dollar repurchase agreements	-	-	-	-	-	-	-	
f.	Subject to dollar reverse repurchase agreements	-	-	-	-	-	-	-	
g.	Placed under option contracts	-	-	-	-	-	-	-	
h.	Letter stock or securities restricted as to sale - excluding FHLB capital stock	-	-	-	-	-	-	-	
i.	FHLB capital stock	46,088,400	-	-	-	46,088,400	45,672,200	416,200	
j.	On deposit with states	5,246,232	-	-	-	5,246,232	5,241,685	4,547	
k.	On deposit with other regulatory bodies	1,684,134	-	-	-	1,684,134	1,684,102	32	
1.	Pledged as collateral to FHLB (including assets backing funding arrangements)	1,218,805,467	-	-	-	1,218,805,467	1,189,839,938	28,965,529	
m.	Pledged as collateral not captured in other categories	50,727,042	-	-	-	50,727,042	35,494,178	15,232,864	
n.	Other restricted assets	-	-	-	-	-	-	-	
0.	Total Restricted Assets	\$ 1,322,551,275	\$ -:	-	s -	\$ 1,322,551,275	\$ 1,277,932,103	\$ 44,619,172	

<sup>(</sup>a) Subset of Column 1

<sup>(</sup>b) Subset of Column 3

		Current Year						
		8	9	Percentage				
Resti	ricted Asset Category	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	10 Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	11 Admitted Restricted to Total Admitted Assets (d)			
a.	Subject to contractual obligation for which liability is not shown	\$ -:	s -	-%	-%			
b.	Collateral held under security lending agreements	-	-	-	-			
c.	Subject to repurchase agreements	-	-	-	-			
d.	Subject to reverse repurchase agreements	-	-	-	-			
e.	Subject to dollar repurchase agreements	-	-	-	-			
f.	Subject to dollar reverse repurchase agreements	-	-	-	-			
g.	Placed under option contracts	-	-	-	-			
h.	Letter stock or securities restricted as to sale - excluding FHLB capital stock	-	-	-	-			
i.	FHLB capital stock	-	46,088,400	0.151	0.152			
j.	On deposit with states	-	5,246,232	0.017	0.017			
k.	On deposit with other regulatory bodies	-	1,684,134	0.006	0.006			
l.	Pledged as collateral to FHLB (including assets backing funding arrangements)	-	1,218,805,467	3.988	4.017			
m.	Pledged as collateral not captured in other categories	-	50,727,042	0.166	0.167			
n.	Other restricted assets	-	-	=	=			
0.	Total Restricted Assets	\$ -:	\$ 1,322,551,275	4.328%	4.359%			

<sup>(</sup>c) Column 5 divided by Asset Page, Column 1, Line 28

<sup>(</sup>d) Column 9 divided by Asset Page, Column 3, Line 28

## **NOTES TO FINANCIAL STATEMENTS**

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

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

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

The Company did not have investments identified as other restricted assets as of March 31, 2021.

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

			1	2	3	4
	Collateral Assets		ook/Adjusted rrying Value (BACV)	Fair Value	% of BACV to Total Assets (Admitted and Nonadmitted)*	% of BACV to Total Admitted Assets**
Gen	eral Account:					-
a.	Cash, Cash Equivalents and					
	Short-Term Investments	\$	29,790,000 \$	29,790,000	0.148%	0.149%
b.	Schedule D, Part 1		-	-	-%	-0/
c.	Schedule D, Part 2, Section 1		-	-	-%	-0/
d.	Schedule D, Part 2, Section 2		-	-	-%	-9/
e.	Schedule B		-	-	-%	-0/
f.	Schedule A		-	-	-%	-0/
g.	Schedule BA, Part 1		-	-	-%	-9/
h.	Schedule DL, Part 1		=	=	-%	-0/
i.	Other		-	-	-%	-0/6
j.	Total Collateral Assets	<u> </u>				
	(a+b+c+d+e+f+g+h+i)	\$	29,790,000 \$	29,790,000	0.148%	0.149%
Sep	arate Account:					
k.	Cash, Cash Equivalents and					
	Short-Term Investments	\$	- \$	-	-%	-9/
1.	Schedule D, Part 1		_	-	-%	-9/
m.	Schedule D, Part 2, Section 1		-	-	-%	-9/
n.	Schedule D, Part 2, Section 2		-	-	-%	-9/
o.	Schedule B		-	-	-%	-0/
p.	Schedule A		-	-	-%	-0/
q.	Schedule BA, Part 1		-	-	-%	-0/
r.	Schedule DL, Part 1		=	-	-%	-0/
s.	Other		=	-	-%	-0/
t.	Total Collateral Assets					
	(k+l+m+n+o+p+q+r+s)	\$	- \$	-	-%	-0/6

<sup>\*</sup>j = Column 1 divided by Asset Page, Line 26 (Column 1)

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

		1	2 % of Liability to
		Amount	Total Liabilities *
u.	Recognized Obligation to Return		
	Collateral Asset (General Account)	\$ 29,790,000	0.162%
v.	Recognized Obligation to Return		
	Collateral Asset (Separate Account)	\$ -	-%

<sup>\*</sup>u = Column 1 divided by Liability Page, Line 26 (Column 1)

#### M. Working Capital Finance Investments

The Company did not have any working capital finance investments as of March 31, 2021.

<sup>(</sup>a) Subset of column 1

<sup>(</sup>b) Subset of column 3

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

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

<sup>\*\*</sup>j = Column 1 divided by Asset Page, Line 26 (Column 3)

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

#### **NOTES TO FINANCIAL STATEMENTS**

#### N. Offsetting and Netting of Assets and Liabilities

The Company did not have offsetting and netting of assets and liabilities as of March 31, 2021.

#### O. 5GI Securities

The Company did not have any 5GI securities as of March 31, 2021.

#### P. Short Sales

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

The Company did not have any unsettled short sale transactions outstanding as of March 31, 2021.

#### (2) Settled Short Sale Transactions

The Company did not have any settled short sale transactions for the first three months of 2021.

#### Q. Prepayment Penalty and Acceleration Fees

For the first three months of 2021, the Company had fixed maturity securities disposed as a result of a callable feature. The following table sets forth the number of fixed maturity securities disposed and the amount recognized in investment income as a result of prepayment penalty and acceleration fees:

		Gene	ral Account	Separate Account	_
(1)	Number of CUSIPs		39	-	
(2)	Aggregate Amount of Investment Income	\$	2.541.999	\$ -	

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

	Asset Type	Percent Share
(1)	Cash	79.9%
(2)	Cash Equivalents	20.1%
(3)	Short-Term Investments	0.0%
(4)	Total	100.0%

#### 6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

On March 30, 2021, Standard QOZ Fund I, LLC was formed as a qualified opportunity fund for federal income tax purposes. The fund is owned 99% by the Company and 1% by StanCorp. The fund will serve as a vehicle to invest in Qualified Opportunity Zones (QOZ), which were created as part of the Tax Cuts and Jobs Act of 2017 to promote development in economically distressed communities.

#### 7. INVESTMENT INCOME

There was no significant change in investment income for the first three months of 2021.

#### 8. DERIVATIVE INSTRUMENTS

#### A. Derivatives under SSAP No. 86 - Derivatives

(1) The Company is exposed to the credit worthiness of the institutions from which it purchases its derivative instruments and these institutions' continued abilities to perform according to the terms of the contracts. For example, the current values for the credit exposure have been affected by fluctuations in the S&P 500 Index. The Company's maximum credit risk exposure would require an increase of 4.3% in the value of the S&P 500 Index. The maximum credit risk is calculated using the cap strike price of the Company's S&P 500 Index options less the floor price, multiplied by the notional amount of the S&P 500 Index options.

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

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

	Cash				Securities			<b>Total</b>				
		3/31/2021	_1	12/31/2020	_	3/31/2021	_	12/31/2020	_	3/31/2021		12/31/2020
Collateral:												
Initial margin collateral	\$	-	\$	-	\$	7,309,195	\$	7,806,490	\$	7,309,195	\$	7,806,490
Variation margin collateral		43,417,847		27,687,688		-		-		43,417,847		27,687,688
Total Collateral	\$	43,417,847	\$	27,687,688	\$	7,309,195	\$	7,806,490	\$	50,727,042	\$	35,494,178

Fixed Maturity

#### **NOTES TO FINANCIAL STATEMENTS**

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

						Fixed	M	laturity				
		<b>Cash</b> (1)			Securities				Total			
	_3	3/31/2021	_1	2/31/2020	3/3	31/2021		12/31/2020		3/31/2021	_1	2/31/2020
Collateral:												
Variation margin collateral	\$	29,790,000	\$	29,740,000	\$		- :	\$ -	;	\$ 29,790,000	\$	29,740,000
Total Collateral	\$	29,790,000	\$	29,740,000	\$		- :	\$ -		\$ 29,790,000	\$	29,740,000

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

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

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

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

- (4) The Company did not have any derivative contracts with financing premiums as of March 31, 2021.
- (5) The Company's net unrealized capital gain from derivatives excluded from the assessment of hedge effectiveness was \$11.3 million and \$12.0 million as of March 31, 2021 and December 31, 2020, respectively.
- (6) The Company's derivatives that originally were designated for hedge accounting still qualified for hedge accounting as of March 31, 2021. Therefore, the Company did not recognize any unrealized gains or losses for the first three months of 2021 related to derivatives that no longer qualify for hedge accounting.

The Company has chosen not to designate some interest rate swap contracts for hedge accounting because they are structured to manage the Company's interest rate risk profile at the portfolio level. These derivatives are carried at fair value with the changes in fair value included in net unrealized capital gains (losses). The Company recognized approximately \$23.3 million and \$1.0 million in net unrealized capital losses related to these derivatives as of March 31, 2021 and December 31, 2020, respectively.

- (7) The Company did not have any cash flow hedges as of March 31, 2021.
- (8) The Company did not have any premium cost with deferred or financing premiums as of March 31, 2021.
- B. Derivatives under SSAP No. 108 Derivative Hedging Variable Annuity Guarantees

The Company did not have any derivative hedging variable annuity guarantees as of March 31, 2021.

## 9. INCOME TAXES

There was no significant change in income taxes for the first three months of 2021.

#### NOTES TO FINANCIAL STATEMENTS

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

#### A., B. &

C. The Company purchases commercial mortgage loans originated by its affiliate, StanCorp Mortgage Investors, LLC ("StanCorp Mortgage Investors"). Total commercial mortgage loans purchased from StanCorp Mortgage Investors at fair value for the first three months of 2021 and 2020 were \$483.3 million and \$449.4 million, respectively. The Company did not sell any commercial mortgage loans to StanCorp Mortgage Investors for the first three months of 2021. The Company sold commercial mortgage loans at fair value to StanCorp Mortgage Investors for the first three months of 2020 in the amount of \$0.2 million.

The Company did not sell any commercial mortgage loans to its affiliate, StanCap Insurance Company, Inc. ("StanCap Insurance Company"), for the first three months of 2021. The Company sold commercial mortgage loans at fair value to StanCap Insurance Company for the first three months of 2020 in the amount of \$5.3 million.

The Company sold commercial mortgage loans at fair value to its affiliate, The Standard Life Insurance Company of New York, for the first three months of 2021 in the amount of \$4.5 million. The Company did not sell any commercial mortgage loans to The Standard Life Inusrance Company of New York, for the first three months of 2020.

The Company sold commercial mortgage loans at fair value to its affiliate, Pacific Guardian Life Insurance Company, Limited, a subsidiary of Meiji Yasuda Life Insurance Company ("Meiji Yasuda"), the ultimate holding company, for the first three months of 2021 and 2020 in the amounts of \$6.1 million and \$4.2 million, respectively.

The Company sold commercial mortgage loans at fair value to its parent, StanCorp Financial Group, Inc. ("StanCorp") for the first three months of 2021 and 2020 in the amounts of \$65.1 million and \$59.9 million, respectively.

In March 2021, the Company made an ordinary cash distribution of \$75.0 million to its parent, StanCorp.

In March 2021, the Company distributed an approved interest payment of \$3.3 million for its subordinated surplus note ("Surplus Note") to StanCorp.

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

	March 31, 2021		<b>December 31, 202</b>		
StanCorp	\$	(381,288)	\$	543,055	
Standard Retirement Services, Inc.		2,542,740		(683,758)	
The Standard Life Insurance Company of New York		534,969		(1,523,456)	
StanCorp Real Estate, LLC		(366,659)		(37,194)	
StanCorp Investment Advisers, Inc.		(124,238)		2,427	
StanCap Insurance Company		74,707		32,754	
Standard Management, Inc.		(1,231,145)		(101,280)	
StanCorp Equities, Inc.		1,038,208		(55,867)	
StanCorp Mortgage Investors		8,164,937		1,372,004	
Total due from (to) parent and affiliates	\$	10,252,231	\$	(451,315)	

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

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

#### **NOTES TO FINANCIAL STATEMENTS**

#### 11. DEBT

- A. The Company and its parent, StanCorp, have a line of credit agreement with U.S. Bank National Association for \$50 million with a maturity date of August 30, 2025. The Company had no outstanding debt from this agreement as of March 31, 2021.
- B. Federal Home Loan Bank ("FHLB") Agreements
  - (1) The Company is a member of the FHLB of Des Moines. The Company issues collateralized agreements and invests the cash received from advances to support various spread-based business and enhance its asset-liability management. Membership also provides an additional funding source and access to financial services that can be used as an alternative source of liquidity. The Company has determined the actual or estimated maximum borrowing in accordance with regulatory and FHLB of Des Moines borrowing limits. The following tables indicate the amount of FHLB of Des Moines stock purchased, collateral pledged, and assets and liabilities related to the agreement with the FHLB of Des Moines.

#### (2) FHLB Capital Stock

a. Aggregate Totals

		1 Total 2+3	2 General Account	3 Separate Accounts
1. Cu	arrent Year			
(a	n) Membership Stock - Class A	\$ - \$	- 3	-
(t	) Membership Stock - Class B	10,000,000	10,000,000	-
(0	c) Activity Stock	36,088,400	36,088,400	-
(6	l) Excess Stock	-	-	-
(6	e) Aggregate Total (a+b+c+d)	\$ 46,088,400 \$	46,088,400	\$ -
(1	f) Actual or Estimated Borrowing Capacity as			
	Determined by the Insurer	\$ 911,931,227	XXX	XXX
2. Pr	ior Year-end			
(a	n) Membership Stock - Class A	\$ - \$	- 3	-
(t	) Membership Stock - Class B	10,000,000	10,000,000	-
(0	c) Activity Stock	35,672,200	35,672,200	-
(6	l) Excess Stock	 -	-	
(6	e) Aggregate Total (a+b+c+d)	\$ 45,672,200 \$	45,672,200	\$ -
(1	f) Actual or Estimated Borrowing Capacity as		-	
	Determined by the Insurer	\$ 905,536,722	XXX	XXX

11B(2)a1(f) should be equal to or greater than 11B(4)a1(d) 11B(2)a2(f) should be equal to or greater than 11B(4)a2(d)

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

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

11B(2)b1 Current Year Total (Column 1) should equal 11B(2)a1(a) Total (Column 1) 11B(2)b2 Current Year Total (Column 1) should equal 11B(2)a1(b) Total (Column 1)

# (3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

			1	2	3
				Carrying	Aggregate Total
		]	Fair Value	Value	Borrowing
1.	Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	\$	1,335,787,514 \$	5 1,218,805,467	\$ 902,208,464
2.	Current Year General Account Total Collateral Pledged	\$	1,335,787,514 \$	1,218,805,467	\$ 902,208,464
3.	Current Year Separate Accounts Total Collateral Pledged	\$	- \$	- :	-
4.	Prior Year-end Total General and Separate Accounts Total Collateral Pledged	\$	1,276,145,772	1,189,839,938	\$ 891,803,316

## **NOTES TO FINANCIAL STATEMENTS**

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

b. Maximum Amount Pledged During Reporting Period

			1	2	3 Amount Borrowed at
				Carrying	Time of Maximum
		F	air Value	Value	Collateral
1.	Current Year Total General and Separate Accounts				
	Maximum Collateral Pledged (Lines 2+3)	\$	1,335,787,514 \$	1,218,805,467	\$ 902,208,464
2.	Current Year General Account Maximum Collateral Pledged	\$	1,335,787,514 \$	5 1,218,805,467	\$ 902,208,464
3.	Current Year Separate Accounts Maximum Collateral Pledged	\$	- \$	- :	\$ -
4.	Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	\$	1,343,870,367	5 1,236,611,756	\$ 928,456,029

#### (4) Borrowing from FHLB

a. Amount as of the Reporting Date

	1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
1. Current Year				
(a) Debt	\$ - \$	-	\$ -	XXX
(b) Funding Agreements	902,208,464	902,208,464	-	\$ -
(c) Other	 -	-	=	XXX
(d) Aggregate Total (a+b+c)	\$ 902,208,464 \$	902,208,464	\$ -	\$ -
2. Prior Year-end				_
(a) Debt	\$ - \$	-	\$ -	XXX
(b) Funding Agreements	891,803,316	891,803,316	-	\$ -
(c) Other	 =	-	-	XXX
(d) Aggregate Total (a+b+c)	\$ 891,803,316 \$	891,803,316	\$ -	\$ -

b. Maximum Amount during Reporting Period (Current Year)

		1 Total 2+3	2 General Account	3 Separate Accounts
1.	Debt	\$ - 5	- 5	-
2.	Funding Agreements	910,261,537	910,261,537	-
3.	Other	-	-	
4.	Aggregate Total (Lines 1+2+3)	\$ 910,261,537	910,261,537	-

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

c. FHLB - Prepayment Obligations

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

Debt
 Funding Agreements
 Other
 No
 No

#### NOTES TO FINANCIAL STATEMENTS

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

#### A. Defined Benefit Plan

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

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

#### (4) Components of net periodic benefit cost

		Pension	Benefits	Postretiren	nent Benefits	•	Contractual SSAP No. 11
		March 31, 2021	December 31, 2020	March 31, 2021	December 31, 2020	March 31, 2021	December 31, 2020
a.	Service cost	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
b.	Interest cost	-	-	103,338	706,605	-	-
c.	Expected return on plan assets	-	-	(38,903)	(367,498)	-	-
d.	Transition asset or obligation	-	-	-	-	-	-
e.	Gains and losses	-	-	71,509	222,656	-	-
f.	Prior service cost or credit	-	-	(193,932)	(541,568)	-	-
g.	Gain or loss recognized due to a settlement or curtailment	-	-	_	-	-	-
h.	Total net periodic benefit cost or credit	\$ -	\$ -	\$ (57,988)	\$ 20,195	\$ -	\$ -

- B. There was no significant change to the investment goal of the postretirement plan for the first three months of 2021.
- C. There was no significant change in the fair value measurements of the postretirement benefits plan assets as of March 31, 2021.
- D. There was no significant change in the postretirement benefit plans expected long-term rate of return for the first three months of 2021.

#### E. Defined Contribution Plan

Substantially all eligible employees are covered by a qualified deferred compensation plan sponsored by the Company under which a portion of the employee contribution is matched. Through 2017, employees not eligible for the employee pension plan were eligible for an additional non-elective employer contribution. As a result of the freeze of the employee pension plan, all employees were eligible for an additional non-elective employer contribution effective April 1, 2018, retroactive to January 1, 2018. Contributions to the plan were \$8.7 million for the first three months of 2021.

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

# F. Multiemployer Plans

The Company did not have any multiemployer plans for the first three months of 2021.

#### G. Consolidated/Holding Company Plans

The Company did not have any significant change in cost allocations for the first three months of 2021.

#### H. Postemployment Benefits and Compensated Absences

The Company did not have any postemployment benefits and compensated absences for the first three months of 2021.

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

The Company did not have any significant change from the Medicare Modernization Act on Postretirement Benefits (INT 04-17) for the first three months of 2021.

#### **NOTES TO FINANCIAL STATEMENTS**

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

- A. The Company had 1,000 shares of common stock authorized, issued and outstanding as of March 31, 2021. All the shares are owned by its parent, StanCorp.
- B. The Company had no preferred stock issued and outstanding as of March 31, 2021.
- C. Ordinary dividends, which do not require the approval of the domiciliary commissioner, are limited by the laws of the Company's state of domicile, Oregon. Extraordinary dividends, which require the approval of the domiciliary commissioner, are limited by the laws of the Company's state of domicile, Oregon.
- D. An ordinary cash distribution in the amount of \$75.0 million was paid by the Company to its parent, StanCorp, in March 2021.
- E. Within the limitations of (C) above, there were no restrictions placed on the portion of the Company's profits that may be paid as ordinary dividends to shareholders as of March 31, 2021.
- F. There were no restrictions placed on the Company's surplus, including for whom the surplus is being held as of March 31, 2021.
- G. There were no advances to surplus not repaid as of March 31, 2021.
- H. The Company did not hold any of its own stock, including stock of affiliated companies, for special purposes as of March 31, 2021.
- I. There was no change in the balance in aggregate write-ins for special surplus funds from December 31, 2020 to March 31, 2021.
- J. There was no significant change in the portion of unassigned funds (surplus) reduced by cumulative unrealized losses as of March 31, 2021.

<u>5</u>

8

<u>7</u>

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

1

Item Number	Date Issued	Interest Rate		Is Surplus Note Holder a Related Party (Y/N)	•		f Note	ng Value Current ear *	Inter	approved rest And/Or Principal
1	8/15/2012	5.25%	\$ 250,000,000	Y	\$ 250,0	00,000 \$	250,	000,000	\$	-
Total	XXX	XXX	\$ 250,000,000	XXX	250,0	00,000 \$	250,	000,000	\$	-
* Total	should agree v	with Page	3, Line 32.							
1	9		<u>10</u>	11 Current Year Interest Offset Percentage (no including amounts paid to	t	<u>12</u>		<u>13</u>		<u>14</u>
Item Number	Current Y Interest Exp Recogniz	ense In	Life-To-Date terest Expense Recognized	3rd party liquidity provider)		rrent Year ıcipal Paid	_	Life-To-Da rincipal P		Date of Maturity
1	\$ 3,281,25	50 \$	113,203,125	-	\$	-	\$	-		8/14/2042
Total	\$ 3,281,25	50 \$	113,203,125	XXX	\$	-	\$	-		XXX
<u>1</u>	<u>15</u>		<u>16</u>	17 Were Surplus Note proceeds		<u>18</u>			<u>19</u>	
Item <u>Number</u>	Are Surplus payment contractua linked? (Y	Note parts to ally	Surplus Note yments subject administrative offsetting ovisions? (Y/N)	used to purchas an asset directly from the holder of the surplus note? (Y/N)	· Is As	sset Issuer a ated Partly (Y/N)		Type of A Upon	ssets l	
1	N		N	N		N			-	
Total	XXX		XXX	XXX		XXX			XXX	

#### NOTES TO FINANCIAL STATEMENTS

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Is Liquidity **Principal** Source a Related **Amount of Assets** Book/Adjusted Party to the **Received Upon** Carry Value of Item **Surplus Note** Number Issuance Assets Issuer? (Y/N)

<u>21</u>

<u>20</u>

N XXX Total

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

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

#### L. Impact of quasi-reorganization

1

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

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

The Company has not been a party to a quasi-reorganization in the 10 years from April 1, 2011 to March 31, 2021.

#### 14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

#### A. Contingent Commitments

(1) The Company had commitments to fund partnership investments totaling \$157.4 million as of March 31, 2021. The contributions are payable on demand.

#### B. Assessments

There was no significant change in the guaranty association assessments for the first three months of 2021.

#### C. Gain Contingencies

The Company did not have any gain contingencies as of March 31, 2021.

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

The Company had no material claims relating to extra contractual obligations or bad faith losses from lawsuits as of March 31, 2021.

#### E. Joint and Several Liabilities

The Company did not have any joint and several liabilities as of March 31, 2021.

#### F. All Other Contingencies

In the normal course of business, the Company is involved in various legal actions and other state and Federal proceedings. A number of these actions or proceedings were pending as of March 31, 2021. In some instances, lawsuits include claims for punitive damages and similar types of relief in unspecified or substantial amounts, in addition to amounts for alleged contractual liability or other compensatory damages. In the opinion of management, the ultimate liability, if any, arising from the actions or proceedings is not expected to have a material effect on the Company's business, financial position, results of operations, or cash flows.

#### 15. LEASES

There was no significant change regarding leases for the first three months of 2021.

#### **NOTES TO FINANCIAL STATEMENTS**

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

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

			Ass	ets			Liab	ilitie	S
		M	arch 31, 2021	<b>December 31, 2020</b>		March 31, 2021 December		cember 31, 2020	
a.	Swaps	\$	147,100,000	\$	202,100,000	\$	554,870,000	\$	494,770,000
b.	Futures		-		-		-		-
c.	Options		670,801,469		644,781,308		-		_
d.	Total	\$	817,901,469	\$	846,881,308	\$	554,870,000	\$	494,770,000

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

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

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

A. Transfers of Receivables Reported as Sales

The Company did not have any transfers of receivables reported as sales for the first three months of 2021.

B. Transfer and Servicing of Financial Assets

The Company did not have transfers and servicing of financial assets for the first three months of 2021.

- C. Wash Sales
  - (1) In the course of the Company's asset management, fixed maturity securities may be sold and reacquired within 30 days of the sale date to enhance the Company's yield on its investment portfolio.
  - (2) No wash sales of fixed maturity securities with a NAIC designation of 3 or below, or that do not have an NAIC designation, excluding all cash equivalents, derivative instruments and short-term investments with credit assessments equivalent to an NAIC 1 or 2 designation occurred during the quarter ended March 31, 2021.
- 18. GAIN OR LOSS TO THE REPORTING ENTITY FROM UNINSURED PLANS AND THE UNINSURED PORTION OF PARTIALLY INSURED PLANS

There was no significant change in the gain or loss to the Company from uninsured plans and the uninsured portion of partially insured plans for the first three months of 2021.

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

There was no significant change in direct premium written/produced by managing general agents/third party administrators for the first three months of 2021.

#### NOTES TO FINANCIAL STATEMENTS

#### 20. FAIR VALUE MEASUREMENTS

- A. Assets and liabilities measured and recorded at fair value in the statutory statements of admitted assets, liabilities and capital and surplus are subject to additional disclosures. These disclosure requirements apply only to those financial assets and liabilities measured at estimated fair value at the end of the reporting period. These financial assets and liabilities include separate account assets, index options, index-based interest in excess of guarantees, interest rate swaps and certain fixed maturity securities and commercial mortgage loans when the estimated fair value is lower than amortized cost as of the reporting date.
  - (1) Fair Value Measurements as of March 31, 2021

Description	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value:					
Commercial Mortgage Loans					
Commercial	\$ -	\$ -	\$ 16,752,532	\$ -	\$ 16,752,532
Total Commercial Mortgage Loans	-		16,752,532		16,752,532
Derivative assets					
Interest rate swaps	-	6,502,755	-	-	6,502,755
Index options	-	-	29,866,031	-	29,866,031
Total Derivatives	-	6,502,755	29,866,031	-	36,368,786
Separate account assets	10,372,595,441	39,553,233	-	-	10,412,148,674
Total assets at fair value/NAV	\$ 10,372,595,441	\$ 46,055,988	\$ 46,618,563	\$ -	\$ 10,465,269,992
b. Liabilities at fair value: Indexed-based interest in excess of		· .			
guarantees	\$ -	\$ -	\$ 127,701,758	\$ -	\$ 127,701,758
Interest rate swaps	-	32,212,502	-	-	32,212,502
Total liabilities at fair value	\$ -	\$ 32,212,502	\$ 127,701,758	\$ -	\$ 159,914,260

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

Descrip	tion	 Beginning Balance at 01/01/2021	Transfers into Level 3	Transfers out of Level 3	gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 03/31/2021
a. As	ssets:										
	Derivative										
	Index options	\$ 30,073,545	-	_	5,845,114	(752,553)	4,789,250		-	(10,089,325)	\$ 29,866,031
	Total Assets	\$ 30,073,545		_	5,845,114	(752,553)	4,789,250			(10,089,325)	\$ 29,866,031
b. Lia	abilities:										
	Index-based interest in excess of guarantees	\$ 123,851,878	-	-	2,638,969	-	-	4,156,568	-	(2,945,657)	\$ 127,701,758
	Total Liabilities	\$ 123,851,878	-	-	2,638,969	-	-	4,156,568	-	(2,945,657)	\$ 127,701,758
	Total Liabilities	\$ 123,851,878	-	-	2,638,969	-	-	4,156,568	-	(2,94	5,657)

- (3) The Company recognizes transfers between fair value levels at the end of the reporting period.
- (4) Valuation techniques and inputs used in the fair value measurement for assets and liabilities.

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

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

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

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

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

#### **NOTES TO FINANCIAL STATEMENTS**

#### **Fixed Maturity Securities**

Fixed maturity securities are comprised of the following bond classes:

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

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

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

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

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

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

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

The Company performs control procedures over the external valuations at least quarterly through a combination of procedures that include an evaluation of methodologies used by the pricing services, analytical reviews, back testing of sales activity and the maintenance of a securities watch list. When necessary, the Company compares prices received from the pricing services to prices independently estimated by the Company utilizing discounted cash flow models or through performing independent valuations of inputs and assumptions similar to those used by the pricing service in order to ensure prices represent a reasonable estimate of fair value. Although the Company does identify differences from time to time as a result of these validation procedures, the Company did not make any significant adjustments as of March 31, 2021 or December 31, 2020.

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

#### **Commercial Mortgage Loans**

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

Significant observable inputs to the valuation include:

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

Significant estimated parameters include:

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

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

#### **NOTES TO FINANCIAL STATEMENTS**

#### **Index Options**

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

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

#### **Separate Account Assets**

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

#### **Index-based interest in excess of guarantees**

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

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

#### **Interest Rate Swaps**

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

- (5) Fair value measurements of derivative assets and liabilities as of March 31, 2021 are included in 20.A.(1) and 20.A.(2).
- B. The Company provides additional fair value information in Notes 5, 8, 10 and 11.

# **NOTES TO FINANCIAL STATEMENTS**

#### C. Estimated Fair Value of All Financial Instruments

As of March 31, 2021						Nia4 Assa4	Not
Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Practicable (Carrying Value)
Fixed maturity securities	\$ 11,540,322,085	\$ 10,936,179,001	\$ -	\$ 11,540,322,085	\$ -	s -	\$ -
Preferred stocks	2,194,000	2,000,000		2,194,000		-	-
Common stocks	46,088,400	46,088,400		-	46,088,400	-	-
Commercial mortgage loans	8,260,312,769	7,644,929,791		-	8,260,312,769	-	-
Cash, cash equivalents and short-							
term investments	144,581,770	144,581,770	144,581,770	-	-	-	-
Index options	29,866,031	29,866,031		-	29,866,031	-	-
Interest rate swaps (assets)	6,502,755	6,502,755		6,502,755		-	-
Separate account assets	10,412,148,674	10,412,148,674	10,372,595,441	39,553,233		-	-
Indexed-based interest in excess of							
guarantees	(127,701,758)		-	-	(127,701,758)	-	-
Interest rate swaps (liabilities)	(46,198,352)			(46,198,352)		-	-

As of December 31, 2020							Not
Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Practicable (Carrying Value)
Fixed maturity securities	\$ 11,732,618,784	\$ 10,710,087,974	s -	\$ 11,732,618,784	\$ -	s -	\$ -
Preferred stocks	2,220,000	2,100,000		2,220,000	-	-	-
Common stocks	45,672,200	45,672,200			45,672,200	-	-
Commercial mortgage loans	7,848,415,575	7,421,910,237			7,848,415,575	-	-
Cash, cash equivalents and short-							
term investments	198,419,884	198,419,884	198,419,884		-	-	-
Index options	30,073,545	30,073,545			30,073,545	-	-
Interest rate swaps (assets)	17,062,039	17,062,039		17,062,039	-	-	-
Separate account assets	10,176,140,763	10,176,140,763	10,104,241,323	71,899,440	-	-	-
Indexed-based interest in excess of							
guarantees	(123,851,878)				(123,851,878)	-	-
Interest rate swaps (liabilities)	(39,829,961)	-	-	(39,829,961)	-	-	-

#### D. Not Practicable to Estimate Fair Value

The Company did not have any investments where it was not practicable to estimate fair value as of March 31, 2021 or December 31, 2020.

# E. Investments Measured Using the NAV Practical Expedient

The Company did not have any investments that were measured using the NAV practical expedient pursuant to SSAP No. 100R - Fair Value as of March 31, 2021.

#### 21. OTHER ITEMS

#### A. Unusual or Infrequent Items

The Company did not have any unusual or infrequent items for the first three months of 2021.

#### B. Troubled Debt Restructuring

The Company did not have any troubled debt restructuring for the first three months of 2021.

#### C. Other Disclosures

The Company did not have any other disclosures for the first three months of 2021.

#### D. Business Interruption Insurance Recoveries

The Company did not have any business interruption insurance recoveries for the first three months of 2021.

#### **NOTES TO FINANCIAL STATEMENTS**

#### E. State Transferable and Non-transferable Tax Credits

(1) Carrying Value of Transferable and Non-transferable State Tax Credits Gross of any Related Tax Liabilities and Total Unused Transferable and Non-transferable State Tax Credits by State and in Total as of March 31, 2021

Description of State Transferable and Non-transferable Tax Credits	State	 Carrying Value	 Unused Amount
Atlantic City Townhomes	New Jersey	\$ 167,627	\$ 1,856,544
Affordable Housing	Nebraska	192,382	237,500
Historic Rehabilitation	South Carolina	1,149,591	1,436,989
Low Income Housing	Missouri	3,555,000	5,125,000
Low Income Housing	California	75,923	1,433,436
Low Income Housing	Georgia	576,300	847,500
26867 Outback Solar	Oregon	-	442,911
OHLIGA Guaranty	Oregon	268,184	208,288
Total	_	\$ 5,985,007	\$ 11,588,168

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

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

#### (3) Impairment Loss

The Company did not recognize an impairment related to state tax credits for the first three months of 2021.

(4) State Tax Credits Admitted and Nonadmitted as of March 31, 2021

		Total	Admitted	Total Nonadmitted		
a.	Transferable	\$	5,716,823	\$	-	
b.	Non-transferable		-		268,184	

# F. Subprime-Mortgage-Related Risk Exposure

There was no significant change in subprime-mortgage-related risk exposure for the first three months of 2021.

#### G. Retained Assets

The Company did not have any retained assets as of March 31, 2021.

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

The Company did not directly write or assume any ILS contracts for the first three months of 2021.

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

The Company did not have any life insurance policies where it is the owner and beneficiary or has otherwise obtained rights to control the policy as of March 31, 2021.

#### 22. EVENTS SUBSEQUENT

#### Type I – Recognized Subsequent Events:

Subsequent events have been considered through May 11, 2021 for the statutory statement issued on May 14, 2021.

There were no subsequent events to be reported.

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

Subsequent events have been considered through May 11, 2021 for the statutory statement issued on May 14, 2021.

There were no subsequent events to be reported.

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

#### NOTES TO FINANCIAL STATEMENTS

The Company is closely monitoring developments related to the COVID-19 pandemic to assess its impact on the business. The Company may incur increased costs, net of reinsurance, associated with claims under our insurance products. The investment portfolio may be adversely affected by potential market volatility, changes in interest rates, reduced liquidity and by a U.S. and global economic slowdown caused by the COVID-19 pandemic or the uncertainty of its outcome. Further, legal and regulatory responses to concerns about COVID-19 or other major public health issues may impact our business.

The extent to which COVID-19 impacts our business will depend on future developments which are highly uncertain and cannot be predicted, including new information which may emerge concerning the severity of COVID-19 and the actions taken to contain or treat its impact. The Company will continue to evaluate the potential impacts on its Assets, Liabilities, Surplus and Other Funds, Summary of Operations and Cash Flow.

#### 23. REINSURANCE

There was no significant change in reinsurance for the first three months of 2021.

#### 24. RETROSPECTIVELY RATED CONTRACTS & CONTRACTS SUBJECT TO REDETERMINATION

#### A. Accrued Retrospective Premium Adjustments

The Company did not have any significant change in its method of calculating accrued retrospective premium adjustments or contracts subject to redetermination for the first three months of 2021.

#### B. Accrued Retrospective Premium Adjustments to Earned Premium

The Company did not have any significant change in the accrued retrospective premium recorded as adjustments to earned premium or contracts subject to redetermination for the first three months of 2021.

#### C. Net Premiums Written Subject to Retrospective Rating Features

There was no significant change in the amount of net premiums written that were subject to retrospective rating features or redetermination for the first three months of 2021.

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

The Company did not have any medical loss ratio rebates required pursuant to the Public Health Service Act for the first three months of 2021.

#### E. Risk-Sharing Provisions of the ACA

The Company did not write any accident and health insurance premiums subject to the ACA risk-sharing provisions for the first three months of 2021. Per SSAP No. 107 – *Risk-Sharing Provisions of the Affordable Care Act*, the ACA risk-sharing provisions include health plans in the individual or small group markets. The Company writes group dental and vision plans. Per SSAP No. 107, group plans are required to contribute funding but are not eligible to receive distributions under the risk-sharing provisions of the ACA.

#### 25. CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

- A. Reserves as of January 1, 2021 were \$4.24 billion. For the first three months of 2021, \$255.4 million had been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years were \$4.02 billion as of March 31, 2021, as a result of re-estimation of unpaid claims and claim adjustment expenses. There was a \$27.2 million increase of prior year development from January 1, 2021 to March 31, 2021. Original estimates are increased or decreased as additional information becomes known regarding individual claims. Prior years' effects are combined with current experience in determining retrospective premium, premium refunds, and renewal rates for the larger group contracts.
- B. There were no significant changes in methodologies and assumptions used in calculating the liability for unpaid losses and loss adjustment expenses.

## 26. INTERCOMPANY POOLING ARRANGEMENTS

The Company did not have any intercompany pooling arrangements as of March 31, 2021.

#### 27. STRUCTURED SETTLEMENTS

There was no significant change to the Company's purchase of structured settlements to fulfill obligations of claimants for the first three months of 2021.

#### **NOTES TO FINANCIAL STATEMENTS**

#### 28. HEALTH CARE RECEIVABLES

#### A. Pharmaceutical Rebate Receivables

The Company did not have any pharmaceutical rebate receivables as of March 31, 2021.

#### B. Risk-Sharing Receivables

The Company did not have any risk-sharing receivables as of March 31, 2021.

#### 29. PARTICIPATING POLICIES

There was no significant change to the Company's participating policies for the first three months of 2021.

#### 30. PREMIUM DEFICIENCY RESERVES

In accordance with SSAP No. 54R – *Individual and Group Accident and Health Contracts*, there was no premium deficiency reserve held as of March 31, 2021 for all individual and group accident and health contracts. Since premium deficiency reserves were unnecessary, no calculation involving anticipated investment income was performed as of March 31, 2021.

#### 31. RESERVES FOR LIFE CONTRACTS AND ANNUITY CONTRACTS

There was no significant change in the practice or method of calculating reserves for life and annuity contracts for the first three months of 2021.

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

There was no significant change in annuity actuarial reserves and deposit-type liabilities by withdrawal characteristics for the first three months of 2021.

#### 33. ANALYSIS OF LIFE ACTUARIAL RESERVES BY WITHDRAWAL CHARACTERISTICS

There was no significant change in life actuarial reserves by withdrawal characteristics for the first three months of 2021.

#### 34. PREMIUM AND ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED

There was no significant change in premium and annuity considerations deferred and uncollected for the first three months of 2021.

#### 35. SEPARATE ACCOUNTS

#### A. Separate Account Activity

Separate account assets increased \$236.0 million to \$10.41 billion as of March 31, 2021 compared to December 31, 2020.

#### B. General Nature and Characteristics of Separate Accounts Business

There was no significant change to the general nature and characteristics of the Company's separate accounts business for the first three months of 2021.

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

Net transfers to or (from) the Company's separate accounts were \$(147.4) million for the first three months of 2021, compared to \$(94.5) million for the first three months of 2020.

#### 36. LOSS/CLAIM ADJUSTMENT EXPENSES

There was no significant change to the Company's loss/claim adjustment expenses for the first three months of 2021.

# **GENERAL INTERROGATORIES**

# PART 1 - COMMON INTERROGATORIES

## **GENERAL**

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

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

# **GENERAL INTERROGATORIES**

9.1	Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controlle similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?		Yes [	X ] No	[ ]		
	(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the report	rting e	ntity;				
	(c) Compliance with applicable governmental laws, rules and regulations;						
	<ul><li>(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and</li><li>(e) Accountability for adherence to the code.</li></ul>						
9.11	If the response to 9.1 is No, please explain:						
9.2	Has the code of ethics for senior managers been amended?			Yes [	] No	[ X ]	
9.21	If the response to 9.2 is Yes, provide information related to amendment(s).						
9.3	Have any provisions of the code of ethics been waived for any of the specified officers?			Yes [	] No	[ X ]	
9.31	If the response to 9.3 is Yes, provide the nature of any waiver(s).						
	FINANCIAL						
10.1 10.2	Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement if yes, indicate any amounts receivable from parent included in the Page 2 amount:						
	INVESTMENT						
11 1	Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or o'	thonwi	se made available for				
	use by another person? (Exclude securities under securities lending agreements.)  If yes, give full and complete information relating thereto:			Yes [	] No	[ X ]	
12.	Amount of real estate and mortgages held in other invested assets in Schedule BA:		\$		159	154 99	9
13.	Amount of real estate and mortgages held in short-term investments:						
14.1	Does the reporting entity have any investments in parent, subsidiaries and affiliates?						•
14.2					•		
			1 Prior Year-End		2 urrent 0		
			Book/Adjusted		Book/Ac		
	Bonds	_	Carrying Value		Carrying		
	Preferred Stock						
	Common Stock						
	Short-Term Investments						
	Mortgage Loans on Real Estate						
	All Other				28		
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$	0	\$	28	3,096,9	<del>)</del> 4
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	\$	0	\$			.0
15.1	Has the reporting entity entered into any hedging transactions reported on Schedule DB?			Yes [	X ] No	[ ]	
15.2	If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? If no, attach a description with this statement.		Yes [	X ] No	[ ]	N/A [	]
16.	For the reporting entity's security lending program, state the amount of the following as of the current statement da						
	16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2						
	16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL,	Parts	1 and 2\$				.0
	16.3 Total payable for securities lending reported on the liability page.		\$				.0

# **GENERAL INTERROGATORIES**

	offices, vaults or safet custodial agreement v Outsourcing of Critica	y deposit boxes, v vith a qualified bar I Functions, Custo	Special Deposits, real estate, movere all stocks, bonds and other seak or trust company in accordance dial or Safekeeping Agreements or requirements of the NAIC Financia	ecurities, owne with Section of the NAIC Fi	ed throug 1, III - Ge nancial C	hout the current year eneral Examination C condition Examiners F	held pursuant to a onsiderations, F. landbook?	Yes	[ X	]	No [	1
				2								
	BNY Mellon	Name of Cust	odian(s)	IIS Syracuse	Client	Custodian Addr Services, 111 Sander		or,				
17.2	For all agreements that location and a comple		vith the requirements of the NAIC I	I Financial Con	dition Exa	aminers Handbook, p	rovide the name,					
	1 Name	(s)	2 Location(s)	3 Complete Explanation(s)								
		,	\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \									
17.3 17.4	If yes, give full informa			s) identified in		ring the current quarte		Yes	[	] N	lo [	Х]
	1 Old Custo	odian	2 New Custodian	Date	3 of Chan	ge	4 Reason					
17.5	make investment deci	sions on behalf of	evestment advisors, investment ma the reporting entity. For assets the truent accounts"; "handle securi	at are manage ties"]	ed interna	s, including individual ally by employees of the	s that have the authority to ne reporting entity, note as					
		Name of Firm	ı n or Individual	2 Affilia	tion							
	Pine Bridge Investment N	ents Management Compan	y, LLC	U								
	Allianz Global Inves	tors US, LLC		U								
	-											
			d in the table for Question 17.5, do more than 10% of the reporting e					Yes	] :	]	No [	Х]
	17.5098 For firms/indi total assets ເ	viduals unaffiliate inder managemer	d with the reporting entity (i.e. desi tt aggregate to more than 50% of t	gnated with a the reporting e	"U") liste ntity's in	ed in the table for Que vested assets?	stion 17.5, does the	Yes	] :	]	No [	Х]
17.6	For those firms or inditable below.	viduals listed in th	e table for 17.5 with an affiliation o	code of "A" (af	filiated) c	or "U" (unaffiliated), pr	ovide the information for th	ne				
	1		2			3	4		Inv	5 estn	nent	
	Central Registration Depository Number		Name of Firm or Individual			Entity Identifier (LEI)			Ag (IM	reen A) F	ment nent iled	
			estments ent Management Company, LLC						NO			
	149003	Allianz Global I	nvestors US, LLC				SEC		NO			.
			ves Advisors, LLC				Not a registered investment	ment				
		Standard Manager	ment, Inc.				advisor		NO			
			urposes and Procedures Manual c									
19.	a. Documentation security is not a b. Issuer or obligo c. The insurer has	necessary to per available. or is current on all s an actual expect	eporting entity is certifying the follo mit a full credit analysis of the sect contracted interest and principal p ation of ultimate payment of all cor 5GI securities?	urity does not ayments. ntracted intere	exist or a	an NAIC CRP credit ra	ating for an FE or PL	Yes	]	]	No [	Х]
20.	<ul> <li>20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security: <ul> <li>a. The security was purchased prior to January 1, 2018.</li> <li>b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.</li> <li>c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.</li> <li>d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.</li> </ul> </li> </ul>							Yes	]	]	No [	Х]
21.	Has the reporting entity self-designated PLGI securities?								]	1	No [	Х ]

# **GENERAL INTERROGATORIES**

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

Life and	d Accident Health Companies/Fraternal Benefit Societies:  Report the statement value of mortgage loans at the end of this reporting period for the following categories:	1
	1.1 Long-Term Mortgages In Good Standing	Amount
	1.11 Farm Mortgages	.\$0
	1.12 Residential Mortgages	.\$
	1.13 Commercial Mortgages	.\$7,602,887,135
	1.14 Total Mortgages in Good Standing	.\$7,602,943,878
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms.	\$ 41,934,913
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	.\$0
	1.32 Residential Mortgages	.\$0
	1.33 Commercial Mortgages	.\$51,000
	1.34 Total Mortgages with Interest Overdue more than Three Months	.\$51,000
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	.\$0
	1.42 Residential Mortgages	.\$0
	1.43 Commercial Mortgages	\$0
	1.44 Total Mortgages in Process of Foreclosure	.\$0
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	.\$7,644,929,791
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	.\$0
	1.62 Residential Mortgages	.\$0
	1.63 Commercial Mortgages	.\$0
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	.\$0
2.	Operating Percentages:	
	2.1 A&H loss percent	74.859 %
	2.2 A&H cost containment percent	0.000 %
	2.3 A&H expense percent excluding cost containment expenses	
3.1	Do you act as a custodian for health savings accounts?	
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	\$0
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [ X ]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of	
F	domicile of the reporting entity?	Yes [ ] No [ ]
5.1	al Benefit Societies Only:  In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to	
	establish had it retained the risks. Has this been done?	Yes [ ] No [ ] N/A [ ]
5.2	If no, explain:	
6.1	Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?	
6.2	If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?	

Date	Outstanding Lien Amount

# **SCHEDULE S - CEDED REINSURANCE**

Showing All New Reinsurance Treaties - Current Year to	Data

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

Current	Year To Date - Alloca	ated by States and Territories

					Direct Bus	iness Only			
			1		ntracts	4	5	6	7
				2	3	Accident and Health Insurance			
						Premiums			
			Active			Including Policy,		Total	
			Status	Life Insurance	Annuity	Membership	Other	Columns	Deposit-Type
- 1	States, Etc.		(a)	Premiums	Considerations	and Other Fees	Considerations	2 Through 5	Contracts
1.	Alabama	,	L	3,627,833	4,343,241	5, 106, 292 567, 220	11,945,067	25,022,433	0
	Alaska	,		279,975	150		3,489,777	4,337,122	0
3.	Arizona			1,705,212	3, 135, 814	4,274,031	27,228,668	36,343,725	336,545
	Arkansas			3,088,982	156,792	3, 106, 402	4,006,980	10,359,156	0
5.	California			31,321,240	12,833,221	66,306,687	88,633,982	199,095,130	297,432
	Colorado			7,860,561	1,392,773	11,648,746	39,709,342	60,611,422	0
7.	Connecticut	CT		2,907,389	4,018,799	5,031,344	5,003,833	16,961,365	5,216,830
8.	Delaware	DE	L	544,486	876,811	1, 149, 498	741,950	3,312,745	0
9.	District of Columbia	DC	L	4,003,556	0	5,797,624	1.485.868	11,287,048	0
10.	Florida	FI		18,884,023	9.569.226	31,235,927	29,249,094	88,938,270	0
11.	Georgia	GΔ		8,433,740	3,679,825	16,749,326	15,205,463	44,068,354	81.506
	Hawaii			403,812	817,728	560,655	270,774	2,052,969	0
13.	Idaho		L	4,773,268	61,083	2,988,712	15,054,520	22,877,583	0
	Illinois				8,481,898	16,746,128	00 005 047	57,073,407	0
15.	Indiana			7,076,304	5,636,321	7,018,809	22,295,947	37,592,799	0
	lowa			3,848,976	1, 143, 452	5,408,883	4,885,284		
		., .			1, 143, 452			15,286,595	0
	Kansas			9,093,860	448,634	3,037,470	2,518,593	15,098,557	0
	Kentucky			1,891,121	1,245,369	7,382,291	12,887,052	23,405,833	0
	Louisiana			2,898,462	8, 196, 392	4,612,836	38,448,772	54, 156, 462	0
	Maine		L	826,919	827,657	1,773,491	736,795	4, 164, 862	117,675
	Maryland				779,536	4,812,657	15,484,845	24,916,202	0
	Massachusetts		LL	4,453,210	2,776,149	8,060,076	40,483,014	55,772,449	7,949,616
	Michigan			3,320,220	4,393,738	6,263,568	33,293,872	47,271,398	725,347
24.	Minnesota	MN		7,627,915	4,979,161	13,884,095	11,678,182	38, 169, 353	734,954
	Mississippi			590,207	2,714,913	1,381,907	2,388,320	7,075,347	0
	Missouri			10,935,716	2.259.880	9,036,236	16, 147, 205	38,379,037	835.696
	Montana			1.828.798	14.400	1.920.777	142 . 145	3,906,120	005,090
	Nebraska			1,092,210	322,023	2, 165, 502	2,888,969	6,468,704	
	Nevada			3,826,916	2,404,619	5,781,884	2,888,969		0
	New Hampshire						1,971,053		
				1, 192,502	1,708,054	1,624,132		6,495,741	593,078
	New Jersey			2,849,640	10,437,520	9,594,786	5,792,005	28,673,951	33,420
	New Mexico			6,071,043	1,295,275	2,072,268	1,715,326	11, 153, 912	0
	New York			802,858	0	996,538	111,747	1,911,143	0
	North Carolina			2,393,988	5,659,123	7,998,493	10 , 187 , 003	26,238,607	0
35.	North Dakota	ND	L	763,855	1,593,242	2,484,934	3,003,369	7,845,400	0
36.	Ohio	OH	L	4,705,311	4,317,914	7,510,529	47,272,806	63,806,560	414, 117
37.	Oklahoma	OK	L	2,561,960	796,224	2,911,992	7,468,840	13,739,016	0
38.	Oregon	OR		14, 130, 183	1,946,754	27, 131,884	369,954,975	413, 163, 796	37,093
39.	Pennsylvania		I	8,040,821	10,573,613	13,409,568	50,983,854	83,007,856	0
	Rhode Island			1,894,252	1,387,729	1,457,814	308,583	5,048,378	
41.	South Carolina			3,052,660	1,788,893	11, 174, 900	969,054	16,985,507	133,343
	South Dakota		b	626,168	281,996	1, 116, 506	286,898,875	288,923,545	03,343
				020, 100		1,110,300			
	Tennessee			3,558,744	3, 182, 127	6,601,734	38,800,825	52, 143, 430	0
44.	Texas			15,629,918	7, 166, 837	31,048,160	75,327,690	129, 172, 605	0
	Utah			1,334,729	976,488	3,823,081	12, 156, 158	18,290,456	0
	Vermont		L	703,909	550,000	1,914,837	5,018,205	8, 186, 951	72,232
47.	Virginia	VA	L	9,790,671	5,627,620	14,249,325	8,077,968	37,745,584	0
48.	Washington	WA	L	5,946,236	6,344,328	15,873,670	39,054,148	67,218,382	2,318,389
49.	West Virginia	WV	L	343,314	331.266	1,416,979	429,647	2,521,206	0
	Wisconsin		L	4,926,000	3,441,617	9,222,268	12,260,250	29,850,135	0
51.	Wyoming	WY	L	803,883	681,682	1,139,731	1,479,961	4, 105, 257	0
	American Samoa		N	0	0	0	0	0	0
	Guam		L	2, 194, 872	0	406.588	0	2,601,460	0
	Puerto Rico				0	20.178	0		
			L	4,625			• • • • • • • • • • • • • • • • • • • •	24,803	0
	U.S. Virgin Islands	• •		2,267,525	0	281,010	0	2,548,535	0
	Northern Mariana Islands		N	1,674	0	0	0	1,674	0
	Canada			5, 141	0	16,536	0	21,677	0
	Aggregate Other Aliens		XXX	27,502	0	21,348	0	48,850	0
59.	Subtotal			257 , 157 , 493	157,597,907	429,328,863	1,445,595,841	2,289,680,104	19,937,045
90.	Reporting entity contributions for employe			<b>=</b>					l
	plans		XXX	84,015	0	539,234	0	623,249	0
91.	Dividends or refunds applied to purchase	paid-up		0 070 001	_	_	_	0.070.001	_
00	additions and annuities.		XXX	3,376,224	0	0	0	3,376,224	0
92.	Dividends or refunds applied to shorten er		XXX	0	0	0	0	0	O C
00	or premium paying period		XXX	0				U	l
93.	Premium or annuity considerations waived disability or other contract provisions		XXX	72.423	0	0	0	72.423	0
94.	Aggregate or other amounts not allocable				0	0	0		
	Totals (Direct Business)	•			157,597,907				
	Plus Reinsurance Assumed		XXX	260,690,155 1,837,428		429,868,097	1,445,595,841	2,293,752,000	19,937,045
					0	24,711,522	0		
97	Totals (All Business)		XXX	262,527,583	157,597,907	454,579,619	1,445,595,841	2,320,300,950	19,937,045
	Less Reinsurance Ceded.			243,614,358	118,353	66,992,034	0	310,724,745	0
99.	Totals (All Business) less Reinsurance Ce	eded	XXX	18,913,225	157,479,554	387,587,585	1,445,595,841	2,009,576,205	19,937,045
	DETAILS OF WRITE-INS								l
58001.	ZZZ Other Alien		XXX	27,502	0	21,348	0	48,850	(
58002.			XXX	,	L	L		ļ	
58003.			XXX						
	Summary of remaining write-ins for Line 5	8 from			•				
00000.	overflow page		xxx	0	0	0	0	0	(
58999.	Totals (Lines 58001 through 58003 plus								
	58998)(Line 58 above)		XXX	27,502	0	21,348	0	48,850	(
9401.	occoon (Eme de above)		XXX	,		2.,270		,	
			XXX						
9402					·····		<del> </del>	[	[
9402. 9403			XXX	<b></b>	<b> </b>			ļl	<u> </u>
9403.	Summary of remaining write ine for Line 0	4 from							1
9403.	Summary of remaining write-ins for Line 9	4 from	YYY	n	n	n	n	n	,
9403. 9498.	Summary of remaining write-ins for Line 9 overflow page		XXX	0	0	0	0	0	

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG.
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state.....
N - None of the above - Not allowed to write business in the state..... ...0

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

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

ompany	FEIN	NAIC	LOCATION	Ownership
eiji Yasuda Life Insurance Company ("MY")			JPN	
StanCorp Financial Group, Inc. ("SFG")	93-1253576		OR	100.00% owned by MY
Standard Insurance Company ("SIC")	93-0242990	69019	OR	100.00% owned by SFG
Standard QOZ Fund, LLC.	86-2941531		OR	99.00% owned by SIC, 1.00% by SFG
The Standard Life Insurance Company of New York	13-4119477	89009	NY	100.00% owned by SFG
StanCap Insurance Company, Inc.	46-5761825		OR	100.00% owned by SFG
Standard Management, Inc.	93-0928203		OR	100.00% owned by SFG
StanCorp Equities, Inc.	93-0930972		OR	100.00% owned by SFG
StanCorp Investment Advisers, Inc.	93-1296382		OR	100.00% owned by SFG
Standard Retirement Services, Inc.	25-1838406		OR	100.00% owned by SFG
StanCorp Mortgage Investors, LLC ("SMI")	93-1191029		OR	100.00% owned by SFG
StanCorp Mortgage Investors Pass-Through, LLC	26-1758088		OR	100.00% owned by SMI
StanCorp Real Estate, LLC ("SRE")	93-1191030		OR	100.00% owned by SFG
1381-1399 Florin Road LLC	45-3789788		OR	100.00% owned by SRE
Standard Insurance Company Continuing Health & Welfare Benefits Trust	93-1097066		OR	100.00% owned by SFG
The Standard Charitable Foundation	20-3997125		OR	100.00% owned by SFG
Pacific Guardian Life Insurance Company, Limited	99-0108050	64343	HI	100.00% owned by MY
Meiji Yasuda America Incorporated	51-0383916		NY	100.00% owned by MY
Meiji Yasuda Europe Limited			GBR	100.00% owned by MY
Meiji Yasuda Asia Limited			HKG	100.00% owned by MY
Founder Meiji Yasuda Life Insurance Co., Ltd.			CHN	29.20% owned by MY
PT AVRIST Assurance			IDN	29.90% owned by MY
TU Europa S.A.			POL	33.50% owned by MY
TUIR Warta S.A.			POL	24.30% owned by MY
Thai Life Insurance Public Company Limited			THA	15.00% owned by MY
Meiji Yasuda General Insurance Co., Ltd.			JPN	100.00% owned by MY
Meiji Yasuda Insurance Service Company, Limited			JPN	100.00% owned by MY
Meiji Yasuda Asset Management Company Ltd.			JPN	92.90% owned by MY
Meiji Yasuda Real Estate Management Company Limited			JPN	100.00% owned by MY
Meiji Yasuda Life Planning Center Company, Limited			JPN	100.00% owned by MY
Meiji Yasuda System Technology Company Limited			JPN	100.00% owned by MY
Meiji Yasuda Payment Collection Business Services Company, Limited			JPN	100.00% owned by MY

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

Company	FEIN	NAIC	LOCATION	Ownership
Meiji Yasuda Office Partners Co., Ltd.			JPN	100.00% owned by MY
Diamond Athletics, Ltd.			JPN	35.00% owned by MY
Meiji Yasuda Research Institute, Inc.			JPN	100.00% owned by MY
Sunvenus Tachikawa Company Limited			JPN	100.00% owned by MY
MST Insurance Service Co., Ltd.			JPN	16.10% owned by MY
The Mitsubishi Asset Brains Company, Limited			JPN	25.00% owned by MY
KSP COMMUNITY, Inc.			JPN	18.50% owned by MY
Japan Pension Service Co., Ltd.			JPN	39.70% owned by MY
Meiji Yasuda Business Plus Co., Ltd.			JPN	100.00% owned by MY
Meiji Yasuda Trading Company, Ltd.			JPN	100.00% owned by MY
RP Alpha Tokutei Mokuteki Kaisha			JPN	100.00% owned by MY
Meiji Yasuda Life Foundation of Health and Welfare			JPN	100.00% owned by MY
Meiji Yasuda Mental Health Foundation			JPN	100.00% owned by MY
The Meiji Yasuda Cultural Foundation			JPN	100.00% owned by MY
Meiji Yasuda Health Development Foundation			JPN	100.00% owned by MY
NB Investment, LLC.			JPN	100.00% owned by MY
DY Investment, LLC.			JPN	100.00% owned by MY
KC Investment, LLC.			JPN	100.00% owned by MY

## SCHEDULE Y

## PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Code   Group Name   Code   Number   RSSD   CIK   International)   Or Affiliates   tion   Entity   (Name of Entity/Person)   Other)   tage   Entity	imate Controlling iity(ies)/Person(s)  a Life Insurance Company	15 16  Is an SCA Filing Required? (Y/N) *
Name of Securities   Securiti	imate Controlling ity(ies)/Person(s)  a Life Insurance Company a Life Insurance Company a Life Insurance Company a Life Insurance Company	Is an SCA Filing Re- quired?
Name of Securities   Name of Securities   Name of Securities   Name of Securities   Names of Corporate   Names of Securities   Nam	a Life Insurance Company	SCA Filing Re- quired?
Name of Securities   Name of Securities   Name of Securities   Exchange   Parent Selection   Dominate   Securities   Parent Selection   Dominate   Securities   Parent Selection   Dominate   Securities   Securiti	a Life Insurance Company	SCA Filing Re- quired?
Name of Securities   Exchange   Name of Corpany   Name of Corpany   Name of Code   Number	a Life Insurance Company	SCA Filing Re- quired?
NAIC Corporation	a Life Insurance Company	Filing Re- quired?
Croup   NAIC   Company   D   Code   Company   D   Code   Code   Number   RSSD   DI   Federal (U.S. or International)   Parent, Subsidiaries   Clist	a Life Insurance Company	Re- quired?
Code   Code   Company   Code   Code   Code   Code   Code   Number   Code	a Life Insurance Company	quired?
Code   Group Name   Code   Number   RSSD   CIK   International)   Or Affiliates   tion   Entity   (Name of Entity/Person)   Other)   tage   Entity   Code	a Life Insurance Company	
1368   Meji   Yasuda Life Insurance Group   00000   S-1255376   Standard Fine Insurance Group   00000   S-1255376   Standard Fine Insurance Group   00000   Meji   Yasuda Life Insurance Group   00000	a Life Insurance Company a a Life Insurance Company a Life Insurance Company a a Life Insurance Company a	(Y/N)
1348   Wei     Yasub Life Insurance Group   00000   93-025378	a Life Insurance Company a Life Insurance Company a Life Insurance Company	N
1348	a Life Insurance Company a Life Insurance Company a Life Insurance Company	N
Standard QC Fund, LLC	a Life Insurance Company a Life Insurance Company	
Standard DOX Fund, LLC	a Life Insurance Company	M
Second   S		N
S8009   13-4119477   York	Life Incurance Company	
0,0000   46-579(825)   Standard Insurance Company, Inc.   OR.   NIA.   Standard Financial Group, Inc.   Ownership.   100,000   Weij i Yasuda Life Insurance Grapany Continuing Health   100,000   Weij i Yasuda Life Insurance Grapany   Ownership.   100,000   Weij i Yasuda Life Insurance Company   Ownership.		N
	a Life Insurance Company	N
StanCorp Equifice, inc.   StanCorp Equifice, inc.   StanCorp Financial Group, inc.   Owership.   100,000   Meij i Yasuda Life Insurance Group.   Owership.   100,000   Meij i Yasuda Life Insurance Company Owership.	a Life Insurance Company	N
StanCorp   Instance   StanCorp   StanCorp   Instance   StanCorp   StanCorp   Instance   StanCorp	a Life Insurance Company	N
Standard Retirement Services, Inc.   OR.   NIA   StanCorp Financial Group, Inc.   Ownership.   100,000   Meij i Yasuda Life Insurance Group Inc.   Ownership.   100,000   Meij i Yasuda Life Insurance Group Inc.   Ownership.   100,000   Meij i Yasuda Life Insurance Group Inc.   Ownership.   100,000   Meij i Yasuda Life Insurance Group Inc.   Ownership.   100,000   Meij i Yasuda Life Insurance Group Inc.   Ownership.   100,000   Meij i Yasuda Life Insurance Group Inc.   Ownership.   100,000   Meij i Yasuda Life Insurance Group Inc.   Ownership.   100,000   Meij i Yasuda Life Insurance Group Inc.   Ownership.   100,000   Meij i Yasuda Life Insurance Group Inc.   Ownership.   100,000   Meij i Yasuda Life Insurance Group Inc.   Ownership.   100,000   Meij i Yasuda Life Insurance Group Inc.   Ownership.   100,000   Meij i Yasuda Life Insurance Group Inc.   Ownership.   100,000   Meij i Yasuda Life Insurance Group Inc.   Ownership.   100,000   Meij i Yasuda Life Insurance Group   Meij i Yasuda Life Insurance Group   Meij i Yasuda Life Insurance Group   Ownership.   100,000   Meij i Yasuda Life Insurance Group   Influence.   0,000   Meij i Yasuda Life Insurance Group   Influence   0,000   Meij i Yasuda	a Life Insurance Company	N
StanCorp Inforcage Investors LLC   OR   NIA   StanCorp Financial Group, Inc.   Ownership   100.000   Meiji Yasuda Life Insurance Group   Ownership   100.000   Meiji Yasuda Life Insurance Company   Influence   0.000   Meiji Yasuda Life Insurance Company   Influen	a Life Insurance Company	N
Description	a Life Insurance Company	N
StanCorp Real Estate, LLC.   OR. NIA.   StanCorp Financial Group, Inc.   Ownership.   100,000   Meiji Yasuda		
1381-1399 Florin Road LLC  OR   NIA   StanCorp Real Estate, LLC   Ownership	a Life Insurance Company	N
Standard Insurance Company Continuing Health   8 Welfare Benefits Trust	a Life Insurance Company	N
Description	a Life Insurance Company	N
The Standard Charitable Foundation		
Pacific Guardian Life Insurance Company   Limited   Meiji Yasuda Life Insurance Company   Ownership   100.000   Meiji Yasuda Merica Incorporated   M. N. NIA   Meiji Yasuda Life Insurance Company   Ownership   100.000   Meiji Yasuda Merica Incorporated   M. NIA   Meiji Yasuda Life Insurance Company   Ownership   100.000   Meiji Yasuda Merica Incorporated   Meiji Yasuda Life Insurance Company   Ownership   100.000   Meiji Yasuda Merica Incorporated   M. NIA   Meiji Yasuda Life Insurance Company   Ownership   100.000   Meiji Yasuda Merica Incorporated   M. NIA   Meiji Yasuda Life Insurance Company   Ownership   100.000   Meiji Yasuda Merica Incorporated   M. NIA   Meiji Yasuda Life Insurance Company   Ownership   100.000   Meiji Yasuda Merica Incorporated   M. NIA   Meiji Yasuda Life Insurance Company   Ownership   100.000   Meiji Yasuda Merica Incorporated   M. NIA   Meiji Yasuda Life Insurance Company   Meiji Yasuda Merica Insurance Company   Meiji Yasuda Genera Insurance Public Company Limited   Meiji Yasuda Life Insurance Company   Meiji Yasuda Meiji Yasuda Life Insurance Company   Meiji Yasuda Life Insurance Comp	a Life Insurance Company	N
1348   Meiji Yasuda Life Insurance Group	a Life Insurance Company	N
Meiji Yasuda America Incorporated	1.7.1	.,
Meiji Yasuda Europe Limited   GBR   NIA   Meiji Yasuda Life Insurance Company   Ownership   100.000   Meiji Yasuda Meiji Yasuda Life Insurance Company   Ownership   100.000   Meiji Yasuda Meiji Yasuda Life Insurance Company   Ownership   100.000   Meiji Yasuda Meiji Yasuda Life Insurance Company   Ownership   100.000   Meiji Yasuda Meiji Yasuda Life Insurance Company   Influence   0.000   Meiji Yasuda Meiji Yasuda Life Insurance Company   Influence   0.000   Meiji Yasuda Meiji Yasuda Life Insurance Company   Influence   0.000   Meiji Yasuda Meiji Yasuda Life Insurance Company   Influence   0.000   Meiji Yasuda Meiji Yasuda Life Insurance Company   Influence   0.000   Meiji Yasuda Meiji Yasuda Life Insurance Company   Influence   0.000   Meiji Yasuda Meiji Yasuda Life Insurance Company   Influence   0.000   Meiji Yasuda Meiji Yasuda Life Insurance Company   Influence   0.000   Meiji Yasuda Meiji Yasuda Life Insurance Company   Influence   0.000   Meiji Yasuda Meiji Yasuda Life Insurance Company   Ownership   100.000   Meiji Yasuda Meiji Yasuda Life Insurance Company   Ownership   100.000   Meiji Yasuda Meiji Yasuda Life Insurance Company   Ownership   100.000   Meiji Yasuda Meiji Yasuda Life Insurance Company   Ownership   100.000   Meiji Yasuda Meiji Yasuda Meiji Yasuda Life Insurance Company   Ownership   100.000   Meiji Yasuda Meiji Yasuda Meiji Yasuda Life Insurance Company   Ownership   92.900   Meiji Yasuda Meiji Yasuda Life Insurance Company   Ownership   92.900   Meiji Yasuda Meiji Yasuda Life Insurance Company   Ownership   92.900   Meiji Yasuda Meiji Yasuda Life Insurance Company   Ownership   92.900   Meiji Yasuda Meiji Yasuda Life Insurance Company   Ownership   92.900   Meiji Yasuda Meiji Yasuda Life Insurance Company   Ownership   92.900   Meiji Yasuda Meiji Yasuda Meiji Yasuda Life Insurance Company   Ownership   92.900   Meiji Yasuda Meiji Yasuda Meiji Yasuda Life Insurance Company   Ownership   92.900   Meiji Yasuda Meiji Yasuda Meiji Yasuda Meiji Yasuda Life Insurance Company   Ownership   92	a Life Insurance Company	N
Meiji Yasuda Asia Limited  Double Meiji Yasuda Life Insurance Company  Double Meiji Yasuda Life Insurance Comp	a Life Insurance Company a Life Insurance Company	N
Founder Meiji Yasuda Life Insurance Co., Ltd.	a Life Insurance Company	IN
Description of the content of the co	Life insurance company	N
PT AVRIST Assurance IDN IA Meiji Yasuda Life Insurance Company Influence 0.000 Meiji Yasuda Double Influence 0.000 Meiji Yasuda Life Insurance Company Influence 0.000 Meiji Yasuda Meiji Yasuda Life Insurance Company Influence 0.000 Meiji Yasuda Meiji Yasuda Life Insurance Company Influence 0.000 Meiji Yasuda Meiji Yasuda Life Insurance Company Influence 0.000 Meiji Yasuda Meiji Yasuda Life Insurance Company Influence 0.000 Meiji Yasuda Meiji Yasuda Life Insurance Company Influence 0.000 Meiji Yasuda Meiji Yasuda Life Insurance Company Ownership 100.000 Meiji Yasuda Insurance Service Company, Limited 1.PN NIA Meiji Yasuda Life Insurance Company Ownership 100.000 Meiji Yasuda Meiji Yasuda Asset Management Company Ltd 1.PN NIA Meiji Yasuda Life Insurance Company Ownership 99.900 Meiji Yasuda Meiji Yasuda Life Insurance Company Ownership 99.900 Meiji Yasuda Meiji Yasuda Life Insurance Company Ownership 99.900 Meiji Yasuda Meiji Yasuda Life Insurance Company Ownership 99.900 Meiji Yasuda Meiji Yasuda Life Insurance Company Ownership 99.900 Meiji Yasuda Meiji Yasuda Life Insurance Company Ownership 99.900 Meiji Yasuda Meiji Yasuda Life Insurance Company Ownership 99.900 Meiji Yasuda Meiji Yasuda Life Insurance Company Ownership 99.900 Meiji Yasuda Meiji Yasuda Life Insurance Company Ownership 99.900 Meiji Yasuda Meiji Yasuda Life Insurance Company Ownership 99.900 Meiji Yasuda Meiji Yasuda Life Insurance Company Ownership 99.900 Meiji Yasuda Meiji Yasuda Life Insurance Company Ownership 99.900 Meiji Yasuda Meiji Yasuda Life Insurance Company Ownership 99.900 Meiji Yasuda Meiji Yasuda Life Insurance Company Ownership 99.900 Meiji Yasuda Meiji Yasuda Life Insurance Company Ownership 99.900 Meiji Yasuda Meiji Yasuda Life Insurance Company Ownership 99.900 Meiji Yasuda Meiji Yasuda Life Insurance Company Ownership 99.900 Meiji Yasuda Meiji Yasuda Meiji Yasuda Life Insurance Company Ownership 99.900 Meiji Yasuda Meiji Yasuda Meiji Yasuda Life Insurance Company Ownership 99.900 Meiji Yasuda Meiji Yasuda Meiji Yasuda Meiji	a Life Insurance Company	N
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TÜİR Warta S.A.  TÜİR Warta S.A.  POL IA Meiji Yasuda Life Insurance Company Influence	a Life Insurance Company	N
Thai Life Insurance Public Company Limited	a Life Insurance Company	N
Meiji Yasuda General Insurance Co., LtdJPNIA. Meiji Yasuda Life Insurance Company Ownership	a Life Insurance Company	N
Meiji Yasuda Insurance Service Company, Limited	a Life Insurance Company	N
	. ,	
	a Life Insurance Company	N
	a Life Insurance Company	N
Meiji Yasuda Real Estate Management Company		
	a Life Insurance Company	N
Meiji Yasuda Life Planning Center Company,		l I
	a Life Insurance Company	N
Meiji Yasuda System Technology Company Limited JPN NIA Meiji Yasuda Life Insurance Company Ownership 100.000 Meiji Yasuda	. 1 : 6 . 1	
	a Life Insurance Company	N
Meiji Yasuda Payment Collection Business Descrices Company, Limited Descrices Company Description Meiji Yasuda Life Insurance Company Ownership Description Meiji Yasuda Life Insurance Company Description Meiji Yasuda Descriptio	a Life Insurance Company	N.
	a Life Insurance Company	IN
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		N
The Mitsubishi Asset Brains Company, Limited	a Lite Insurance Company	
	a Life Insurance Company	N
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	a Life Insurance Company a Life Insurance Company a Life Insurance Company	
	a Life Insurance Company a Life Insurance Company a Life Insurance Company a Life Insurance Company	N

## SCHEDULE Y

## PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
											Type	If			1
											of Control	Control			1
											(Ownership,	is		Is an	1
						Name of Securities			Relation-		Board,	Owner-		SCA	1
						Exchange		Domi-	ship		Management,	ship		Filina	1
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	1
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	1
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Y/N)	*
0000	0.000	00000		1.002	0	,	RP Alpha Tokutei Mokuteki Kaisha	JPN	,	, ,	Ownership		Meiji Yasuda Life Insurance Company	N	$\vdash$
							Meiji Yasuda Life Foundation of Health and			morji radaa 2110 maaranoo oompany			inorgi radada ziro modrano dompani,		
		00000					Welfare	JPN	NIA	Meiji Yasuda Life Insurance Company	Ownership.	100.000	Meiji Yasuda Life Insurance Company	N	1
		00000					Meiji Yasuda Mental Health Foundation	JPN	NIA	Meiji Yasuda Life Insurance Company	Ownership.	100.000	Meiji Yasuda Life Insurance Company	N	1
		00000					The Meiji Yasuda Cultural Foundation	JPN	NIA	Meiji Yasuda Life Insurance Company	Ownership	100.000	Meiji Yasuda Life Insurance Company	N	
		00000					Meiji Yasuda Health Development Foundation	JPN		Meiji Yasuda Life Insurance Company	Owner ship	100.000	Meiji Yasuda Life Insurance Company	N	
		00000					NB Investment, LLC.	JPN		Meiji Yasuda Life Insurance Company	Ownership		Meiji Yasuda Life Insurance Company	N	
		00000					DY Investment, LLC.	JPN		Meiji Yasuda Life Insurance Company	Owner ship		Meiji Yasuda Life Insurance Company	N	
		00000					KC Investment, LLC.	JPN	NIA	Meiji Yasuda Life Insurance Company	Ownership	100.000	Meiji Yasuda Life Insurance Company	N	
															1

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

## SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

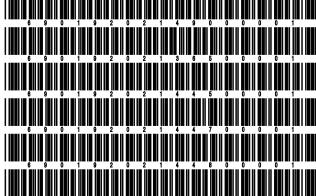
The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing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

		Response
	Million To stood O and a Obstance of the first life to the Control of the March 1997 of the March 1997 of the Control of the C	No.
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	***
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	***
3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of electronically with the NAIC?	N0
4.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed domicile and electronically with the NAIC?	
5.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guic filed with the state of domicile and electronically with the NAIC?	
6.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updat Market Value) be filed with the state of domicile and electronically with the NAIC?	ted Average
7.		ted Market Value)
8.	Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NA second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) The response for 1st and 3rd qu N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	IC with the arters should be
	Explanation:	
1.		
2.		
3.		
5.		
6.		
7.		
	Bar Code:	
1.	Trusteed Surplus Statement [Document Identifier 490]	
2.	6 9 0 1 9 2 0 2	
3.	6 9 0 1 9 2 0 2	

Actuarial Guideline XXXVI [Document Identifier 448]

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

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



## **OVERFLOW PAGE FOR WRITE-INS**

Additional Write-ins for Assets Line 25

Addition	lat Write-IIIs for Assets Line 25				
			Current Statement Date		4
		1	2	3	December 31
				Net Admitted Assets	Prior Year Net
		Assets	Nonadmitted Assets	(Cols. 1 - 2)	Admitted Assets
2504.	Prepaid postretirement funds	1,560,749	1,560,749	0	0
2505.	Overfunded plan assets	(1,560,749)	(1,560,749)	0	0
2506.	Interest Maintenance Reserve	5,314,262	5,314,262	0	0
2597.	Summary of remaining write-ins for Line 25 from overflow page	5,314,262	5,314,262	0	0

	at write the for Elabilities Eine 25		
		1	2
		Current	December 31
		Statement Date	Prior Year
2504.	Funds held for escheatment	2,192,527	1,769,948
2505.	Long-term contracts payable	255,561	270,778
2597.	Summary of remaining write-ins for Line 25 from overflow page	2,448,088	2,040,726

## **SCHEDULE A - VERIFICATION**

Real Estate

		1	2
			Prior Year Ended
		Year to Date	December 31
1.	Book/adjusted carrying value, December 31 of prior year	77, 196, 854	74, 182, 143
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	661,083	7,870,415
3.	Current year change in encumbrances	0	0
4.	Total gain (loss) on disposals	0	0
5.	Deduct amounts received on disposals	0	0
6.	Total foreign exchange change in book/adjusted carrying value	0	0
7.	Deduct current year's other than temporary impairment recognized	0	0
8.	Deduct current year's depreciation	1,362,416	4,855,704
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	76,495,521	77, 196, 854
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	76,495,521	77, 196, 854

## **SCHEDULE B - VERIFICATION**

Mortgage Loans

		1	2
			Prior Year Ended
		Year to Date	December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	7,428,586,677	6,663,524,381
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	468,226,290	1,896,367,953
	2.1 Actual cost at time of acquisition  2.2 Additional investment made after acquisition  Control and defended interest and other	15,091,714	66,725,796
3.	Capitalized deferred interest and other	934,515	10,714,638
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease)	0	0
6.	Total gain (loss) on disposals	0	(4,398,445)
7.	Total gain (loss) on disposals  Deduct amounts received on disposals  Deduct amounts received on disposals	261,682,977	1,204,347,646
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10.	Deduct current year's other than temporary impairment recognized	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	7,651,156,219	7,428,586,677
12.	Total valuation allowance	(6,226,428)	(6,676,440)
13.	Subtotal (Line 11 plus Line 12)	7,644,929,791	7,421,910,237
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	7,644,929,791	7,421,910,237

## **SCHEDULE BA - VERIFICATION**

Other Long-Term Invested Assets

	· ·	1	2
			Prior Year Ended
		Year to Date	December 31
1.	Book/adjusted carrying value, December 31 of prior year	163,864,402	168,049,286
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	28,096,994	14,504,081
	2.2 Additional investment made after acquisition	7, 157, 489	32,099,246
3.	Capitalized deferred interest and other  Accrual of discount	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	(364,845)	(257,416)
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	38,973	208,438
8.	Deduct amortization of premium and depreciation	10,409,467	47,258,111
9.	Deduct amortization of premium and depreciation  Total foreign exchange change in book/adjusted carrying value  Deduct current year's other than temporary impairment recognized	0	0
10.	Deduct current year's other than temporary impairment recognized	1,053,608	3,064,246
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	187,251,992	163,864,402
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	187,251,992	163,864,402

## **SCHEDULE D - VERIFICATION**

Bonds and Stocks

		1	2
			Prior Year Ended
		Year to Date	December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	10,757,860,174	9,885,744,430
2.	Cost of bonds and stocks acquired		
3.	Accrual of discount	2,292,010	8,092,415
4.	Unrealized valuation increase (decrease)	207,329	(307,330)
5.	Total gain (loss) on disposals	4,267,071	(1,073,799)
6.	Deduct consideration for bonds and stocks disposed of	469,925,053	1,235,465,039
7.	Deduct amortization of premium	4,362,942	17,464,670
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	10,098	17,942,276
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	2,541,999	12,729,185
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	10,984,267,401	10,757,860,174
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	10,984,267,401	10,757,860,174

## **SCHEDULE D - PART 1B**

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

	Book/Adjusted Carrying Value Beginning	2 Acquisitions During	3 Dispositions During	4  Non-Trading Activity  During	5 Book/Adjusted Carrying Value End of	6 Book/Adjusted Carrying Value End of	7 Book/Adjusted Carrying Value End of	8 Book/Adjusted Carrying Value December 31
NAIC Designation	of Current Quarter	Current Quarter	Current Quarter	Current Quarter	First Quarter	Second Quarter	Third Quarter	Prior Year
BONDS								
1. NAIC 1 (a)	6,533,810,490	406,793,638	265,722,324	(117,231,327)	6,557,650,477	0	0	6,533,810,490
2. NAIC 2 (a)		194,945,886	122,102,047	120,426,187	3,692,165,465	0	0	3,498,895,439
3. NAIC 3 (a)	482,147,060	44,374,028	43,758,597	(6,783,339)	475,979,152	0	0	482,147,060
4. NAIC 4 (a)	184,956,071	42,988,759	30,753,629	9,360,376	206,551,577	0	0	184,956,071
5. NAIC 5 (a)	9,291,616	0	5,339,576	(140,225)	3,811,815	0	0	9,291,616
6. NAIC 6 (a)	987,298	0	370,480	(596,303)	20,515	0	0	987,298
7. Total Bonds	10,710,087,974	689,102,311	468,046,653	5,035,369	10,936,179,001	0	0	10,710,087,974
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0	0	0
9. NAIC 2	2,100,000	0	0	(100,000)	2,000,000	0	0	2,100,000
10. NAIC 3		0	0	0	0	0	0	0
11. NAIC 4		0	0	0	0	0	0	0
12. NAIC 5		0	0	0	0	0	0	0
13. NAIC 6		0	0	0	0	0	0	0
14. Total Preferred Stock	2,100,000	0	0	(100,000)	2,000,000	0	0	2,100,000
15. Total Bonds and Preferred Stock	10,712,187,974	689,102,311	468,046,653	4,935,369	10,938,179,001	0	0	10,712,187,974

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

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

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

## **SCHEDULE DB - PART A - VERIFICATION**

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	27,621,879
2.	Cost Paid/(Consideration Received) on additions	4,789,300
3.	Unrealized Valuation increase/(decrease)	(24,010,635)
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	5,543,610
6.	Considerations received/(paid) on terminations	9,787,870
7.	Amortization	0
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	0
9.	Total foreign exchange change in Book/Adjusted Carrying Value	0
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	4,156,284
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	4,156,284
	SCHEDULE DB - PART B - VERIFICATION  Futures Contracts	
1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)	
3.1	Add:	
	Change in variation margin on open contracts - Highly Effective Hedges	
	3.11 Section 1, Column 15, current year to date minus	
	3.12 Section 1, Column 15, prior year	
	Change in variation margin on open contracts - All Other	
	3.13 Section 1, Column 18, current year to date minus	
2.0	3.14 Section 1, Column 18, prior year	
3.2	Add:	
	Change in adjustment to basis of hedged item	
	3.21 Section 1, Column 17, current year to date minus	
	3.22 Section 1, Column 17, prior year	
	Change in amount recognized  3.23 Section 1, Column 19, current year to date rous	
	3.24 Section 1, Column 19, prior year plus	
33	3.25 SSAP No. 108 adjustments Subtotal (Line 3.1 minus Line 3.2)	
	Cumulative variation margin on terminated contracts during the year	
	Less:	
	4.21 Amount used to adjust basis of hedged item	
	4.22 Amount recognized	
	4.23 SSAP No. 108 adjustments	
4.3	Subtotal (Line 4.1 minus Line 4.2)	
5.	Dispositions gains (losses) on contracts terminated in prior year:	
	5.1 Total gain (loss) recognized for terminations in prior year.	
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year	
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)	
7.	Deduct total nonadmitted amounts	

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

# Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open ${f N}$ ${f O}$ ${f N}$ ${f E}$

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

## **SCHEDULE DB - VERIFICATION**

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

		Book/Adjusted Carrying Va	lue Check
1.	Part A, Section 1, Column 14.	4, 156, 284	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		4, 156, 284
4.	Part D, Section 1, Column 6	36,368,786	
5.	Part D, Section 1, Column 7	(32,212,502)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	ι
7.	Part A, Section 1, Column 16	(9,829,566)	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		(9,829,566)
10.	Part D, Section 1, Column 9	36,368,786	
11.	Part D, Section 1, Column 10	(46, 198, 352)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Cl	heck
13.	Part A, Section 1, Column 21	8,633,074	
14.	Part B, Section 1, Column 20	0	
15.	Part D, Section 1, Column 12	8,633,074	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

## **SCHEDULE E - PART 2 - VERIFICATION**

(Cash Equivalents)

	, , ,	1	2
		Year To Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	30,028,897	69,165,993
2.	Cost of cash equivalents acquired	124,255,491	739,980,926
3.	Accrual of discount	0	0
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals		
6.	Deduct consideration received on disposals	125,244,191	779,118,022
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	29,040,197	30,028,897
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	29,040,197	30,028,897

## **SCHEDULE A - PART 2**

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

				2				
1			4	5	6	7	8	9
	Location							
	2	3						Additional
							Book/Adjusted	Investment
			Date		Actual Cost at	Amount of	Carrying Value	Investment Made After
Description of Property	City	State	Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Acquisition
Standard Plaza	Portland	OR	01/01/1958		0	0	13,820,610	82,255
	Portland	OR	01/01/1984		0	0	52,744,017	578,828
515 Investment Property	Hillsboro	OR	01/01/1972		0	0	3,911,159	0
Fourth & Taylor	Portland	OR	11/29/2018		0	0	6,019,735	0
515 Investment Property					0	0	76,495,521	661,083
0399999 - Totals					0	0	76,495,521	661,083

## **SCHEDULE A - PART 3**

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

1	Lacatio		4	F	6	7								15	16	17	10	10	20
1	Locatio	on	4	5	ь	_ ′	8	Change in	Book/Adjusted	a Carrying va		cumprances	14	15	16	17	18	19	20
	2	3				Expended		9	10	11	12	13							
						for	Book/					Total	Book/					Gross	
						Additions,	Adjusted				Total	Foreign	Adjusted					Income	
						Permanent	Carrying		Current		Change in	Exchange	Carrying		Foreign			Earned	
						Improve-	Value Less		Year's	Current	Book/		Value Less		Exchange	Realized	Total	Less	Taxes,
						ments and	Encum-	Current	Other-Than-		Adjusted	Book/	Encum-	Amounts	Gain	Gain	Gain	Interest	Repairs
						Changes	brances	Year's	Temporary	Change in	Carrying	Adjusted	brances	Received	(Loss)	(Loss)	(Loss)	Incurred on	
			Disposal		Actual	in Encum-	Prior						on	During	on	on	on	Encum-	Expenses
Description of Droporty	Oit.	04-4-		Name of Durchager				Depre-	Impairment	Encum-	Value	Carrying			_	-			
Description of Property	City	State	Date	Name of Purchaser	Cost	brances	Year	ciation	Recognized	brances	(11-9-10)	Value	Disposal	Year	Disposal	Disposal	Disposal	brances	Incurred
		·····																	
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0399999 - Totals																			

## **SCHEDULE B - PART 2**

	Showing A	All Mortgage Loans ACQ	UIRED AND ADDIT		the Current Quarter			
1	Location		4	5	6	7	8	9
	2	3	Loan			Actual Cost at	Additional Investment Made	Value of Land
Loan Number	City	State	Туре	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings
C0120301	ANNISTON	AL		02/17/2021	3.875	2,300,000	0	3, 126,0
C0102703	CONWAY	AR		03/10/2021	3.750	800,000	0	1,073,0
C0102701	JACKSONVILLE	AR			3.750	375,000	0	500,0
C0102702 C0102704	LITTLE ROCK	ARAR		03/10/2021	3.750 3.750			
C0102704	APACHE JUNCTION	AKAZ		03/10/2021	3.750	1,400,000		1,270,
C0122801	PHOENIX	AZ		01/12/2021	4. 125	630,000		1,866,, 
WC005007	PHOENIX	AZAZ			6.000			
WC007004	ALISO VIEJO	CA.			6.500	ا	412,579	
C0110601	ANAHEIM	CA.		09/23/2020	3.375	1,950,000	n l	
C0110602	ANAHEIM	CA CA		01/22/2021	3.375	2,575,000	n	3,432,
C0121103	ANAHE IM	CA.		02/18/2021	3.625	1,050,000	0	1,478,
C0103002	AROMAS	.CA.		01/20/2021	4.500	3,600,000	0	5,140,
C0113002	BEVERLY HILLS	CA		.02/05/2021	3.625	20,000,000	Ö	36.664.
C0120303	BIG BEAR LAKE	CA.		02/16/2021	3.625	1,425,000	0	1,913,
C0100704	BUELL TON	CA			3.750	2,000,000	0	
B8022701	CAMPBELL	CA			5.250	0	710,941	13,397,
C1011901	CORONA	CA		03/30/2021	3.750	2,250,000	0	3.111.
C0103005	COSTA MESA	CA		01/22/2021	3.500	1,800,000	0	2,464,
C0111601	CUDAHY	CA		01/21/2021	3.875	1,250,000	0	1,712,
C0102604	ELK GROVE	CA		01/22/2021	3.875	2,781,000	0	3,707,
C0112501	ESCONDIDO	CA		02/22/2021	3.750	875,000	0	3,518,
C0102601	FOLSOM			01/22/2021	3.875	1,500,000	0	2,063,
C0092802	GARDEN GROVE	CA		03/05/2021	3.750	2,000,000	0	2,667, 6,666,
C0121002	LOS ANGELES	CA		02/17/2021	3.500	5,000,000		6,666,
C0121007	LOS ANGELES	CA		02/18/2021	3.500	4,500,000		8,468,
C1010703	LOS ANGELES	CA		03/22/2021	3.875	2,750,000		3,959,
WC007005 WC009006	LOS ANGELES	CA		09/29/2020	6.500 6.500	1.670.625	779,546	
CO111102	MALIBU	CA		02/26/2021		3,500,000		5,998,
C1011203	MONTEREY	CA.		03/18/2021	3.375	4,500,000		6,430,
C0110603	NORCO	CA.		01/22/2021	3.875	900,000		1,200,
C1011902	NORTH HOLLYWOOD	CA.		03/31/2021	3.625	2,800,000	n	5,334,
W9071201	OAKLAND	CA CA			6.000	2,000,000		
C0121101	ONTARIO	CA.		02/26/2021	3.500	2,350,000	0	3,133,
C0120304	PALM SPRINGS	CA		01/28/2021	3.625	1,025,000	0	1,904,
C0112302	PERRIS	CA.		02/24/2021	4.000	4,500,000		9,148,
C0102602	SACRAMENTO	.CA.		.01/22/2021	3.875	2,010,000	.0	3.037.
C0102603	SACRAMENTO	CA		.01/22/2021		1,575,000	0	2, 105,
C0030202	SAN BERNARDINO	CA		06/29/2020	4.250	0	2,003,198	26,756,
B8072302	SAN DIEGO	CA		11/30/2018	5.350	0	2, 106, 491	
0102803	SAN DIEGO	CA		01/12/2021	3.375	4,000,000	0	5,335.
WC007003	SAN DIEGO	CA		09/17/2020	6.500	ļ0 ļ		2,679,
B7100607-1	SAN JOSE			01/11/2021	4.500	600,000	0	910,
C0083105-1	SAN LEANDRO	CA		01/20/2021	4.250	1,350,000	0	
C0121403	SAN LUIS OBISPO	CA		03/25/2021	3.500	1,675,000		4,424,
C1011209	SANTA CLARITA	CA		03/26/2021	3.750	4,250,000	<u>o</u> l	6,024,
C1020402	SANTA CLARITA	CA		03/29/2021	3.625	4,200,000	0	5,610,
C1010801	THOUSAND OAKS	CA		03/22/2021	3.875	9,500,000		
C0121701 C0110202	TUST IN	CA		03/04/2021	3.500	10,000,000		
CO 1 1 0 2 0 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2	VAN NOYS VISTA	CACA		01/12/2021 01/07/2021	3.625 3.625	4,000,000 3,000,000		
CO 10280 I	BROOMFIELD			01/07/2021	3.625	7,300,000		
C1011202	LAKEWOOD				3.3/5	1,600,000		12,770,
/IC101005	CHESHIRE					6,970,000		
WC003002	WASHINGTON	DC			5.625		1,167,128	
00030301	CLEARWATER	FL			3.500	<u></u>	150,000	
WC008002	JACKSONVILLE	FL			6.500	n	143,073	6 172 i
WC101003	JACKSONVILLE	FL.		03/22/2021	5.875	5,810,800	140,070	6, 172, 9,015,
C0110203	MADEIRA BEACH	FL.		01/12/2021	3.875	3,200,000	0	4,381,
CO111801	MIAMI	FL		02/02/2021	3.375	1,400,000	0	1,891,
0110402	PORT SAINT LUCIE	FL.		01/19/2021	3.875	1,425,000		1,938,
CO122302	SARASOTA	FL		03/11/2021	3.500	1,025,000	ō [	1,394,
W8051001	TAMPA	FL		08/21/2018	5.757	0	123,803	9,798,
C1010601	WEST PALM BEACH	FL	I	03/29/2021	3.375	2,100,000	0	2.806.

## **SCHEDULE B - PART 2**

		Showin	ng All Mortgage Loans ACQU	IRED AND ADDIT	TONS MADE During t	the Current Quarter			
	1	Location		4	5	6	7	8	9
		2	3	Loan		-	Actual Cost at	Additional Investment Made	Value of Land
	Loan Number	City	State	Type	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings
CO112301		CALHOUN	GA		01/28/2021	3.750	3,750,000	0	
00123001		COLUMBUS	GA		02/26/2021	3.750	4,000,000	0	5,331,00
C0120801 C1011101		CUMING	GAGA			3.500	2,188,000 1,000,000		2,924,00
C0102902		CHICAGO	II		03/31/2021	3.500	750.000		
CO 120807		CHICAGO	II		03/19/2021	4.500	6,000,000	0	12 367 0
C0110201		EVANSTON	11		.01/29/2021	3.500		0	1,369,0
C0121001		WEST DUNDEE	IL.		02/11/2021	3.625	1,825,000	0	2,497,0
WC010001		TOPEKA	KS.		12/30/2020	6.500	0	320,000	1,937,0
C0110901		BALTIMORE	MD		02/19/2021	3.500	1,025,000	0	1,372,0
CO111802		BALTIMORE	MD.		02/26/2021	3.500	1,250,000	0	1,685,0
CO121801		BALTIMORE	MD		02/24/2021	3.500	2, 100,000	0	2,817,00
CO121802		BALTIMORE	MD.		02/24/2021	3.500	3,425,000	0	4,565,00
W9092501		BALTIMORE	MD		11/26/2019	5.625	0		18,134,00
WC008003		BALTIMORE	MD		10/30/2020	6.500	} <u>0</u>		5,696,00
WC009002 WC008001		BALTIMORE	MDMD.		12/17/2020	6.500 6.500	0		
C0122101		COLUMBIA	MD.		02/26/2021	3.500	13,500,000	222,985 n	21,344,00
CO122101		GREENBELT	MD		03/11/2021	3.500	6,600,000	o	
C0102201		ONINGS MILLS	MD.		02/25/2021	4.250		n	
CO122301		ROSEDALE	MD.		02/25/2021	3.375	2,350,000	0	
CO121803		TOWSON	MD.		03/23/2021	3.500	13,000,000	0	21,432,00
CO111103		WESTMINSTER	MD.		02/25/2021	3.500	5,600,000	0	7 463 00
C0120701		BRIGHTON	MI		03/01/2021		1,750,000	0	
WC101001		HOWELL	MI		02/23/2021	5.875	5,020,000	0	
CO122803		WARREN	MI		03/24/2021		1,705,000	0	2,647,00
WC009004		GRANDV I EW	MO		12/07/2020	6.500	0	814,774	4,459,00
WC102001		KANSAS CITY	MO		03/26/2021	5.625	1,950,000	0	5,758,00
WC009003		RAYTOWN	MO		12/07/2020	6.500	0		3,645,000
C1011104		JACKSON	MS		03/22/2021	3.500	3,400,000	0	4,661,000
B9091902		CARY	NC		11/25/2019	4.625	0	6,015	5,320,000
C1011204 C0120805		PARSIPPANY	NJ			3.750 3.625	2,040,000 3,090,000	0	
C1011213		LOS ALAMOS	NMNM			3.500			
011213		SANTA FE	NM.		03/12/2021	3.625	700,000		966 00
CO121004		LAS VEGAS	NV		.02/26/2021	3.250	6,000,000	0	
C1012802		LAS VEGAS	NV.				3,375,000	0	4,497,00
C1010804		BRONX	NY.		.03/25/2021		4,000,000	0	5.411.00
CO122103		RIDGEWOOD	NY.		03/10/2021	3.500	2,600,000	0	3,554,00
C0120101		BELLAFONTAINE	OH.		02/12/2021	4.000		0	
CO111902		CANTON	OH		01/26/2021	3.875	2,700,000	0	
CO112002		COLUMBUS	0H.		01/27/2021	3.500	4,500,000	0	6,038,00
CO112003		COLUMBUS	OH.		01/27/2021	3.500		0	
C1010501		COLUMBUS	OH		02/12/2021	3.500	400,000	ļ	
00111101		ADA			01/29/2021	3.875		ļ	2,519,00
00121003		OKLAHOMA CITY	OK		02/25/2021	3.375		0	
C0121005 C0121006		OKLAHOMA CITY	OKOK		02/25/2021 02/25/2021	3.375 3.250		0	
00121006		BEND			02/26/2021	3.625			
00121301		EUGENE			02/26/2021	3.875	2,000,000	n	
B9083003		MCMINNVILLE	0R.		11/26/2019	3.875	2,000,000	1,119,300	17,826,14
C0101502		MOLALLA	0R.		01/08/2021	4.250	2,672,490	.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	6.004.00
CO 102609		PORTLAND	0R.		.01/20/2021	3.625	2,350,000	0	3.196.00
WC002001		PORTLAND	OR.			5.750	0		3, 196, 00 25, 102, 00
CO111001		SALEM	OR.		01/25/2021	4.000	2,700,000	0	4,376,00
C0041502		ST HELENS	OR		08/28/2020	4.500	0	1,372,895	3,860,00
C0092401		TILLAMOOK	OR		01/21/2021	4.000	700,000	0	957.00
WC101002		TROUTDALE	0R		03/17/2021	6.875	14,000,000	0	19,960,00
WC101004		PHILADELPHIA	PA		03/05/2021	5.875	9,219,375	0	21,338,00
00120201		STROUDSBURG	PA		02/25/2021	3.750		<u>0</u>	4,273,00
C1012103		AIKEN	SC		03/02/2021	3.625	4,300,000	ļ0	5,788,00
C0121401 C1010401		SUNTER	SC			3.875 3.500	2,070,000 2,875,000	L0	
B9092401-1		DALLAS	TXTX			3.500		0	3,832,00
CO 120302		GRAND PRAIRIE	TX		02/08/2021 01/29/2021	3.250	1,600,000	o	
UU 12UUU2									

## **SCHEDULE B - PART 2**

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
			Loan			Actual Cost at	Investment Made	Value of Land
Loan Number	City	State	Type	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings
C1010802	HIDALGO	TX			3.500	2,600,000	0	3,469,000
B7021001-1	HOUSTON	TX		12/30/2020	4.375	0	1,400,000	2,206,136
C0102606	HOUSTON	TX		01/05/2021	3.500	12,850,000	0	
C0111803	. HOUSTON	TX		01/28/2021	3.875	3,200,000	0	4,388,000
C0111901	HOUSTON	TX		01/15/2021	4.250	400,000	0	533,000
C0111903	HOUSTON	TX		02/26/2021	3.500	3,075,000	0	4, 152,000
C0120809	HOUSTON	TX		03/03/2021	3.375	5,000,000	0	6,728,000
C0121601	LIBERTY HILL	TX			3.625	1,750,000	0	2,358,000
C0112001	MCKINNEY	TX			3.875	5,115,000	0	
C1010702	MISSOURI CITY	TX		03/25/2021	3.625	3,650,000	0	4,926,000
W9111901	PLANO	TX		01/29/2020	5.750	0	14,255	4,746,000
C0113001	. ROWLETT	TX			4.000	2,330,000	0	3, 150,000
C0120802	SACHSE	TX		02/26/2021	3.750	3,900,000	0	5,295,000
C0120804	SAN ANTONIO	TX		02/16/2021	3.625	3,314,000	0	4,725,000
C1012201	SPRING	TX		03/25/2021	3.750	3,825,000	0	5, 103,000
WC012002	SPRING	TX			6.500	3,400,000	0	4,662,000
C0123101	PARK CITY	UT			3.500	3,900,000	0	6,330,000
C0120806	CHESTER	VA		02/26/2021	3.875	3,965,000	0	5,941,000
C0120704	MARYSVILLE	WA		02/08/2021	3.625	4, 125,000	0	6,328,000
C0120808	. MT. PLEASANT	WI		02/11/2021	3.500	1,800,000	0	2,466,000
C0120810	SOUTH MILWAUKEE	WI		02/11/2021	3.500	1,350,000	0	1,800,000
C0102206	MORGANTOWN	WV		03/30/2021	3.875	2,100,000	0	2,857,000
WC003003	SHEPHERDSTOWN	WV			6.000	0	203,464	15,824,000
	anding - Commercial mortgages-all other					468,226,290	15,091,714	1,006,588,235
0899999. Total Mortgages in go						468,226,290	15,091,714	1,006,588,235
1699999. Total - Restructured N						0	0	0
2499999. Total - Mortgages with	h overdue interest over 90 days					0	0	0
3299999. Total - Mortgages in t	he process of foreclosure					0	0	0
3399999 - Totals		·	·	·		468,226,290	15.091.714	1,006,588,235

## **SCHEDULE B - PART 3**

1	Location		4	5 6	7		Change	e in Book Value	e/Recorded Inv	estment		14	15	16	17	18
	2	3			Book Value/	8	9	10	11	12	13	Book Value/				
					Recorded			Current				Recorded				
					Investment			Year's Other-		Total		Investment		Foreign		
					Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
					Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan Da	ate Disposal	Interest	Increase	(Amortization)	) Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State		uired Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
A7011213	ATHENS	Al	03/28		252.458		/Accretion	1 Tecogriized	Other	(019-10111)	DOOK Value	252,458	252.458	Лороза	Л	Л
A5112101	PHOENIX	A7		/2006	212.204	0	0	0	0	0	0	212,204	212,204	0	0	0
A4043002	BAKERSF I ELD	CA	08/30		614,949	0	0	0	0	0	0	614,949	614,949	0	0	0
B1011104	BAKERSFIELD	CA	03/29	/2011 03/31/2021	1,156,755	0	0	0	0	0	0	1, 156, 755	1, 156, 755	0	0	0
A9021701	BURBANK	CA		/2009	621,222	0	0	0	0	0	0	621,222	621,222	0	0	0
A5112102	CITY OF INDUSTRY	CA	02/03	/200602/10/2021	12,263	0	0	0	0	0	0	12,263	12,263	0	0	0
B6032302	COMMERCE	CA			519,066	0	0	0	0	0	0	519,066	519,066	0	0	0
B0111103	COSTA MESA	CA	01/20	/201101/14/2021	7,021	0	0	0	0	0	0	7,021	7,021	0	0	0
B4062303	CUDAHY	CA		/201401/21/2021	307,961	0	0	0	0	0	0	307,961	307,961	0	0	0
B6041304	DESERT HOT SPRINGS	CA				0	0	0	0	0	0	793,076	793,076	0	0	0
A5052301	FOLSOM	CA		/200503/11/2021	1,703,857	0	0	0	0	0	0	1,703,857	1,703,857	0	0	0
A6121408	LANCASTER	CA		/200701/15/2021	61,812	0	0	0	0	0	0	61,812	61,812	0	0	0
A5102004	LOS ANGELES	CA		/200601/11/2021	13,393	0	0	0	0	0	0	13,393	13,393	0	0	0
W7100401	LOS ANGELES	CA		/201702/19/2021	19,749,908	0	0	0	0	0	0	19,749,908	19,749,908	0	0	0
B0121703	MODESTO	CA	02/10		21,323	0	0	0	0	0	0	21,323	21,323	0	0	0
W9082702	NORTH HOLLYWOOD	CA		03/31/2021	2,250,000		0	0	0	0	0	2,250,000	2,250,000	0	0	0
B8121102	OAKLAND	CA		/201903/11/2021	1,353,607	0	0	0	0	0	0	1,353,607	1,353,607	0	0	0

				Showing A	All Mortgage	Loans DISPO	SED, Transf										
1	Location		4										14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	\ /Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
A9030418	ONTARIO	CA		05/08/2009	02/05/2021		0	0	0	0	0	0	75, 152	75, 152	0	0	0
A5120801	PASADENA	CA		12/31/2006	03/08/2021	20,077	0	0	0	0	00	0	20,077	20,077	0	0	0
B0111801	PERRIS	CA		02/07/2011	02/24/2021	1,021,929	0	0	0	0	0	0	1,021,929	1,021,929	0	0	0
A3100602	RANCHO CORDOVA	CA		12/05/2003 08/29/2005	01/27/2021	245,751	0	0	0	0	0	0	245,751	245,751	0	0	0
B1091405	SACRAMENTO	CA		11/29/2011	02/02/2021		٠٥	0	0	0	,o	0		92,209	0	0	0
B1092202	SALINAS	CA		12/29/2011	02/04/2021		0	0	0	0	0	0	502,339		0	0	0
B3041604	SAN DIEGO	CA		08/01/2013	03/29/2021		0	0	0	0	0	0	150,972	150,972	0	0	0
B5120201	SANTA BARBARA	CA		02/25/2016	02/26/2021		0	0	0	0	0	0	846,714	846,714	0	0	0
A5110302	SANTA CLARA	CA		12/31/2006	01/15/2021		0	0	0	0	0	0	7,242	7,242	0	0	0
A7020702	SANTA CRUZ	CA		05/23/2007	03/12/2021	430,884	0	0	0	0	0	0	430,884	430,884	0	0	0
A7042502	SANTA MARIA STEVENSON RANCH	CA	·	06/26/2007	01/15/2021	456,684	0	ļ0	0	0	0	ļ0	456,684	456,684	ō	ļ0	0
B1040604	TARZANA	CA	l	05/26/2011 09/22/2010	02/22/2021		0	0	0	0			751,435	751,435	0	0	0
B3121104	TEMECULA	CA.		09/22/2010	01/15/2021		o	0	0	0	0	0	849.752		0 N	0	0
B3121104-1	TEMECULA	CA		11/29/2018	01/15/2021	1, 124, 237	0	0	0	0	0	0	1, 124, 237	1,124,237	0	0	0
A4122403	VACAVILLE	CA		03/15/2005	02/04/2021	168,081	0	0	0	0	0	0	168,081	168,081	0	0	0
B2051002	CENTENNIAL	00		07/19/2012	03/05/2021		0	0	0	0	0	0	1,255,849	1,255,849	0	0	0
A7051808	COLORADO SPRINGS	00		07/27/2007	03/11/2021	300,329	0	0	0	0	0	0	300,329	300,329	0	0	0
W5032401	LITTLETON	00		05/21/2015	03/09/2021	6,689,347	0	0	0	0	0	0	6,689,347	6,689,347	0	0	0
A6010501 B1029922	WINDSORCRESTVIEW		·	12/31/2006	02/16/202103/29/2021		0	0	0	0		0	7,546	7,546 564,060	0	0	0
B2010501	MADE IRA BEACH	FI		04/11/2012	03/29/2021	1,412,983		0	0	0	0	0	1,412,983	1,412,983	0	0	0
B0011401	TAMPA	FL		03/30/2010	03/05/2021		0	0	0	0	0	0	455,754	455,754	0	0	0
W8051001A	TAMPA	FL		09/16/2019	03/01/2021	123,803	0	0	0	0	00	0	123,803	123,803	0	0	0
W9102101	TAMPA	FL		12/13/2019	02/16/2021		0	0	0	0	0	0	1,550,000	1,550,000	0	0	0
B3111201	ATLANTA	GA		01/28/2014	02/01/2021	219,844	0	0	0	0	0	0	219,844	219,844	0	0	0
B7060602	DECATUR	GA		08/22/2017	02/04/2021	581,720	0	0	0	0	0	0	581,720	581,720	0	0	0
B8081601	DECATUR	GA		11/21/2018	02/01/2021		0	0	0	0		0	531,707	531,707	0	0	0
B0120302	ARLINGTON HEIGHTS	II		03/11/2014	01/07/2021		0	0	0	0	0	0			0	0	0
B4011401	CALUMET CITY	IL.		03/11/2014	03/09/2021	892,579	0	0	0	0	0	0	892,579		0	0	0
B1041106	FOX RIVER GROVE	IL		06/10/2011	03/16/2021	1, 119, 167	0	0	0	0	0	0	1, 119, 167	1, 119, 167	0	0	0
A5091501	ROCKFORD	IL		12/31/2006	02/10/2021		0	0	0	0	0	0	10,334	10,334	0	0	0
B0071208	WEST CHICAGO	IL	· · · · · · · · · · · · · · · · · · ·	10/29/2010	02/08/2021	393,890	0	0	0	0	0	0	393,890	393,890	0	0	0
B1013102	SHAWNEE BOWLING GREEN	KS		03/17/2011	02/26/2021		0	0	0	0	0	0	738,737	738,737 354,062	0	0	0
A5100506	HOLYOKE	МУ		12/31/2006 12/31/2006	03/02/2021		٥		0	0		0	118,517	118,517	0	0	0
A5012502	PEABODY	MAMA		04/13/2005	01/29/2021	1,038,161	0	0	0	0	n	0	1,038,161	1,038,161	0	0	0
W9031201	COLUMBIA	MD		06/25/2019	02/26/2021	13,000,000	0	0	0	0	00	0	13,000,000	13,000,000	0	0	0
A4012901	ROSEDALE	MD		04/30/2004	02/25/2021	127,264	0	0	0	0	00	0	127,264	127,264	0	0	0
B1022203	BRIGHTON	MI	ļ	05/10/2011	03/01/2021	960 , 147	0	0	0	0	ļ0	0	960 , 147	960 , 147	0	0	0
B1010702 B4022402	PONTIAC	MI		03/30/2011	01/15/2021 01/19/2021		0	0	0	0	.  0	0			0	0	0
A7062901	ST. LOUIS			03/31/2014	01/19/2021		0 n	n	0 n	0 n	,	n	561,244			0 n	0 n
A5110304	SOUTHERN PINES	NC		12/31/2006	01/28/2021		o	0	0	0	0	0	4, 177	4,177	0 N	0	0
A5061701	DERRY	NH.		08/01/2005	01/04/2021	317,910	0	0	0	0	0	0	317,910	317,910		0	0
A3092301	HENDERSON	NV		11/25/2003	03/10/2021	542,836	0	0	0	0	0	0	542,836	542,836	0	0	0
B1033004	LAS VEGAS	NV	ļ	06/30/2011	03/08/2021	406,374	0	0	0	0	00	0	406,374	406,374	0	0	0
B1021502	RENO			04/19/2011	01/06/2021	249, 137	0	0	0	0	.   <u>0</u>	0	249, 137	249, 137	0	0	0
B1021503 B3120604	RENOAKRON	NV		04/19/2011	01/06/2021	252,319	0	0	0	0		0	252,319	252,319	0	0	0
A6020204	TONAWANDA	NV		02/26/2014	03/11/2021	494.596	0 n	n	0 n	0 n	,  0 n	0	494.596	63,048	0 n	0 n	0 n
B4011503	CANTON	OH		04/25/2014	01/26/2021	940,797	o	0	0	0	0	0	940,797	940,797	0 N	0	0
A8060503	COLUMBUS	OH		08/14/2008	01/27/2021	159,599	0	0	0	0	00	0	159,599	159,599	0	0	0
A7041603	INDEPENDENCE	OR		07/10/2007	01/19/2021	247,533	0	0	0	0	0	0	247,533	247,533	0	0	0
B3103009	INDEPENDENCE	OR		01/31/2014	01/19/2021	141,201	0	0	0	0	0	0	141,201	141,201	0	0	0
B1013103	SALEM	OR		03/28/2011	01/12/2021		0	0	0	0	<u> </u> 0	0	1,349,255	1,349,255	0	0	0
17340	TROUTDALE	OR	<u> </u>	11/09/1993	01/13/2021		0	0	0	0	.  0	0	1,714	1,714	0	ļ0	0

## **SCHEDULE B - PART 3**

	Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter											1		1		1	
1	Location	_	4	5	6	7	7						14	15	16	17	18
	2	3				Book Value/	8	9		11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment		_	Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	_ Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
	JOHNSTON	RI		04/01/2016	01/07/2021		0	0	0	0	0	0			0	0	0
W8112901 W7080301	AIKEN	SCSC	· · · · · · · · · · · · · · · · · · ·	01/15/2019	03/02/2021	3,800,000 4,499,499	0	0	0	0	0	0	3,800,000	3,800,000	0	0	0
B4022503	JOHNSON CITY	5U		09/28/2017	03/31/2021	1,549,066		0		0	0	0	1,549,499	1,549,066	0	0	0
B6080301	AZLE	TX		09/30/2016	03/31/2021	2,296,981	0	0	0	0	0	0	2,296,981	2,296,981	0	0	0
	CORPUS CHRISTI	TX		11/15/2013	03/25/2021	1,395,925	0	0	0	0	0	0	1,395,925	1,395,925	0	0	0
	DALLAS	TX		03/31/2008	02/25/2021	429,233	0	0	0	0	0	0	429,233	429,233	0	0	0
B1021807	DALLAS	TX		05/11/2011	03/15/2021	311,929	0	0	0	0	0	0	311,929	311,929	0	0	0
	FRISCO	TX		05/09/2011	02/25/2021	1,060,657	0	0	0	0	0	0	1,060,657	1,060,657	0	ļ0	0
	HOUSTON	TXTX		12/31/2006	02/01/2021	6,909	0	0	0	0	0	0	6,909	6,909	0	0	0
	HOUSTON	TX		00/30/2011	02/01/2021	10,088	0	0 n	0	0	0	0	10,088	10,088	0	0	0
	HOUSTON	TX.		03/29/2011	03/30/2021	950,072	0	0	0	0	0	0	950,072	950,072	0	0	0
B6081601	HOUSTON	TX		11/04/2016	02/16/2021		0	0	0	0	0	0	977,252	977,252	0	0	0
B1101702	LAREDO	TX		01/31/2012	03/30/2021	495,499	0	0	0	0	0	0	495,499	495,499	0	0	0
B1101703	LAREDO	TX		01/31/2012	03/30/2021	707,914	0	0	ļ0	0	ļ0	0	707,914	707,914	0	ļ0	ļ0
	PASADENAPLANO	TX	·	02/17/2011	03/24/2021	1,248,896	0	0	0	0	0	ļ0	1,248,896	1,248,896	0	ļ0	0
	PLANU SHENANDOAH	TX		06/23/2011	03/22/2021	730,970	0 n	0 n	n	0 n	0 n	0 n			0 n	n	0 n
A9042001	SHERMAN	TX		07/01/2009	02/01/2021	330,691	0	0	0	0	0	0	330,691	330,691	0	0	0
B3092501	WEBSTER	TX		11/25/2013	02/22/2021	924,485	0	0	0	0	0	0	924,485	924,485	0	0	0
	WESLACO	TX		03/08/2013	01/26/2021		0	0	0	0	0	0	768 , 150	768 , 150	0	0	0
	WHITE SETTLEMENT	T <u>X</u>	· · · · · · · · · · · · · · · · · · ·	11/22/2004	02/18/2021	200,604	0	0	0	0	0	0	200,604	200,604	0	0	0
B1032505	SOUTH JORDAN	UT		05/25/2011	01/29/2021	1,059,679	0	0	0	0	0	0	1,059,679	1,059,679	0	0	0
	BURIEN	VA		05/31/2011	03/30/2021	1, 191, 657	0	0	0	0	0	0	1, 191,657 585,641	1,191,657	0	0	0
	EDMONDS .	WA		03/01/2011	01/16/2021	262,212	0	0	0	0	0	0	262,212		0	0	0
B1102003	STANWOOD	WA		01/27/2012	03/31/2021		0	0	0	0	0	0	776,609		0	0	0
B4030603	TUKWILA	WA		06/12/2014	02/03/2021		0	0	0	0	0	0	665,721	665,721	0	0	0
B0122702	VANCOUVER	WA		03/30/2011	03/02/2021	1,500,863	0	0	0	0	0	0	1,500,863	1,500,863	0	0	0
	SOUTH MILWAUKEE	WI		07/31/2018	03/19/2021	10,397,024	0		0	0			10,397,024	10,397,024	0		
0199999. Mortgages clos				00 (47 (00 40		118,160,077	0	0	0	0	0	0		118,160,077	0	0	0
	ALABASTER	AL	·	09/17/2013		275,635	0	0	0	0	0	0	3,790 11,692	3,790	0	0	0
	ANNISTON	ΔI		02/17/2021			0	0	0	0	0	0	336,950	336,950	0	0	0
	ATTALLA	AL.		11/29/2006		58.974	0	0	0	0	0	0	14.416	14.416	0	0	0
B5100606	BESSEMER	AL		01/15/2016		1,133,535	0	0	0	0	0	0	8,320		0	0	0
	BIRMINGHAM	AL		04/02/2015		1,530,132	0	0	0	0	0	0	9,314	9,314	0	0	0
	BIRMINGHAM	AL		08/03/2017		11, 137, 407	0	0	0	0	0	0	27,300	27,300	0	0	0
	BOAZCULLMAN	AL	·	11/30/2006			0	0	0	0	0	0	24,938 3,148	24,938	0	ļ0	0
	CULLMAN	ALAI	·	01/28/2009			0 n	0 n	n	0 n	0 n	0 n	6,409	6,409	0 n	n	0 n
	DECATUR	AL		11/07/2008		2, 172, 921	0	0	0	0	0	0	30,140	30,140	0	0	0
C0061201	DECATUR	AL		08/14/2020		4,807,687	0	0	0	0	0	0	28,597	28,597	0	0	0
B7030826	DOTHAN	AL		05/18/2017		1,208,929	0	0	0	0	0	0	7,295	7,295	0	0	0
B7030827	DOTHAN	AL		05/18/2017		1,204,824	0	0	ļ0	0	0	0	7,271		0	0	0
B1030206 A7102901	FAIRFIELD	AL	<u> </u>	05/18/2011		255,476	0	0	ļ0	0	0	0	2,868 2,775	2,868 2,775	0	ļ	0
	FOLEY	ΔI		01/11/2008			0 n	0 n	n	0	0 n	0	2,775	2,775	0 n	0	0 n
	FULTONDALE	AL.		02/26/2016		1,096,033	0	0	0	0	0	0	10,290	10.290	0	0	0
A6100715	GADSDEN	AL.		11/30/2006		101,911	0	0	0	0	0	0	24,938	24,938	0	0	0
A6101422	GADSDEN	AL		03/16/2007		75,843	0	0	0	0	0	0	13,740	13,740	0	0	0
B9032603	GADSDEN	AL		06/27/2019		1,463,000	0	0	0	0	0	0	8,039	8,039	0	0	0
B9082602	GADSDEN	AL		11/26/2019		4,020,749	0	0	ļ0	0	0	0	17,611	17,611	0	ļ <u>0</u>	0
B7092001	GARDENDALE	AL		11/17/2017		551,945 74,113	0	ļ0	ļ	0	0	ļ0	2,638	2,638	0	ļ0	0
A6121612	GUNTERSVILLE	AJ		03/16/2007			o	0 n	n	0	0 n	n		2.677	0 n	n	0 n
	HOOVER	AL.		12/20/2012		1,820,914	0	0	0	0	0	0	16,830	16,830	0	0	0
A6100708	HUNTSVILLE	AL.		11/30/2006		62,823	0	0	0	0	0	0	15,394	15,394	0	0	0
	HUNTSVILLE	AL		10/30/2012		1,233,854	0	0	0	0	0	0	11,077	11,077	0	0	0
						, ,											

					All Mortgage Lo	oans DISPO	SED, Transf										
1	Location		4	5	6	7			e in Book Value				. 14	15	16	17	18
	2	3		1		Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		<b>-</b>
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B4111201	HUNTSVILLE	AL		01/30/2015		676,327 517,452	0	0	0	0	00	0	8,344	8,344	0	0	0
B4013101 B7032801	IRONDALE	AL		04/25/2014		517,452	0	0	0	0	0	0	4,256	4,256	0	0	0
A6100706	JACKSONVILLE	AL	· · · · · · · · · · · · · · · · · · ·	05/26/2017		3,086,265		0	0	0	0	0	20,456	20,456	0	0	0
A6101414	JACKSONVILLE JACKSONVILLE	ΔΙ		01/31/2007		30,994	٥١	n		o	0		4,973	4,973	0		
B6113001	JASPER	AL		03/01/2017		1,767,597	0	0	0	0	0	0	12,613	12.613	0	0	0
B8082401	MADISON	AL.		10/24/2018		585,475	0	0	0	0	00	0			0	0	0
B9042901	MADISON	AL		07/31/2019		1,001,313	0	0	0	0	0	0	5,833	5,833	0	0	0
B8101901	MILLBROOK			12/21/2018		828,068	0	0	0	0	0	0	4,403	4,403	0	0	0
B1112901	MOBILE	. AL		04/03/2012		511,479	0	<u>0</u>	0	ļ	0	0	4,524	4,524	0	0	0
B1112903	MOBILE MOBILE	AL	·	04/03/2012		455,385 627,490	0	0	0	0	0	0	4,028 3,698	4,028 3,698	0	0	0
B2050205	MONTGOMERY	ΔI	·	07/27/2012			٥	0	U	u	,   <sup>0</sup>	0			U	0	0
B3022002	MONTGOMERY	AL		05/15/2013			 0	0	0	0	0	0	4,229	4,229	0	0	0
B7042001	MONTGOMERY	AL		06/29/2017		9,218,963	0	0		0	00	0	22,645	22,645	0	0	0
B9111401	MONTGOMERY	AL		02/28/2020		5,250,467	0	0	0	0	0	0	64,861	64,861	0	0	0
A6100703	MUSCLE SHOALS	AL	.	11/30/2006		38,874	0	0	0	0	0	0	9,551	9,551	0	0	0
B3041602	PELL CITY	AL	· · · · · · · · · · · · · · · · · · ·	07/11/2013		1,338,641	0	0	0	0	0	0	12,231	12,231	0	0	0
B8062002 B6111503	PRATTVILLE	AL	·	08/31/2018		545,580 1,588,246	0	0	0	0	00	0	4,807	4,807	0	0	0
B8080701	SARALAND	AL		02/01/2017			٥٥		0		0	0	10,894		0	0	0
C0020505	TUSCALOOSA	ΔΙ		04/16/2020		2,046,568	٥٥	0	0	0	0	0	11,798	11,798	0	0	0
B3031309	FAYETTEVILLE	AR.		05/13/2013		1,234,538	0	0	0	0	0	0	11,077	11,077	0	0	0
B9082607	FAYETTEVILLE	AR		10/15/2019		637,997	0	0	0	0	00	0	4,073	4,073	0	0	0
B9121601	FORT SMITH	AR		03/16/2020		9,808,352	0	0	0	0	00	0	120 , 197	120 , 197	0	0	0
B0080303	RUSSELLVILLE	AR		09/30/2010		209,027	0	0	0	0	0	0	4,306	4,306	0	0	0
B3031802 B3052701	APACHE JUNCTION	AZ		06/25/2013		997, 142	0	0	0	0	00	0	9,592	9,592	0	0	0
B6121602	APACHE JUNCTION	AZAZ		08/23/2013				0		0	0	0	6,861 4,843	6,861 4,843	0	0	0
B9013101	APACHE JUNCTION	Δ7		04/01/2019			٥١	0	0	0	0	0	5,096	5,096	0		
C0103003	APACHE JUNCTION	AZ		01/12/2021		0	0	0	0	0	0	0	282,383	282,383	0	0	0
B5040309	AVONDALE	AZ		02/26/2016		1,547,600	0	0	0	0	00	0	17,840	17,840	0	0	0
B9011701	AVONDALE	AZ		03/22/2019		277 , 270	0	0	0	0	00	0	1,607	1,607	0	0	0
C0103004	AVONDALE	AZ		12/30/2020			0	0	0	0	0	0	3,535	3,535	0	0	0
B7013101 B7051702	BULLHEAD CITY BULLHEAD CITY	AZAZ		04/13/2017		6,825,454 651,596	0	0	0	0	0	0			0	0	0
B3012807	CAVE CREEK	Δ7		05/29/2013			٥٥	0	0	0	0	0		5.863	0	0	0
A8012406	CHANDLER	Δ7		03/25/2013		135,631	٥٥	0	0	0	0		13,862	13,862	0	0	
A9042402	CHANDLER	AZ.		07/17/2009		47,661	0	0		0	0	0	3,000	3,000	0	0	0
A9111302	CHANDLER	AZ		12/29/2009		1,358,015	0	0	0	0	0	0	18,223	18,223	0	0	0
B1020902	CHANDLER	AZ	.	10/18/2011		445, 164	0	0	0	0	00	0	15,443	15,443	0	0	0
B1052702	CHANDLER	AZ	· <del> </del>	08/31/2011		999,551	0	0	0	0	0	0	7,776	7,776	0	0	0
B3053002 B3061901	CHANDLER	AZ	·	08/22/2013 08/30/2013		321,511	0	0	0	0	0	0	4,901 3,910	4,901 3,910	0	0	0
B3100401	CHANDLER	AZ	·	11/07/2013		447,232	ں n	n	n	n	n	n	4,455	4,455	n	n	n
B4082606	CHANDLER	AZ		11/19/2014		212,406	0	0	0	0	0	0	1,711	1,711	0	0	0
B7072102	CHANDLER	AZ		09/13/2017		694, 149	0	0	0	0	0	0	4,419	4,419	0	0	0
B8091701	CHANDLER	AZ		11/14/2018		461,512	0	0	0	0	0	0	1,945	1,945	0	0	0
B9060704	CHANDLER	AZ	· <del> </del>	08/15/2019		1,644,556	0	0	0	0	0	0	9,748	9,748	0	0	0
B1030403	EL MIRAGE	AZ	-	05/23/2011			0	ļ0	0	ļō		ļ0	8,491	8,491	ļ0	ļ0	ļ0
A7082701 B5020402	FLAGSTAFFFLAGSTAFF	AZAZ	·	10/29/2007 04/28/2015		191,571	0	0	0	0	0	0	5,491	5,491	0	0	0
B3040903	FOUNTAIN HILLS	AZAZ		04/28/2015			u n	n	0 n	n	,u	0	6,432	6,432	0 n	n	0 n
A4121502	GILBERT	AZAZ		02/25/2005		253,236		n		o	0	0	5,653	5,653	0	0	0
A7110201	GILBERT	AZ		02/14/2008		326,389	0	0	0	0	0	0	1,721	1,721	0	0	0
A9031206	GILBERT	AZ		05/29/2009			0	0	0	0	0	0	12,066	12,066	0	0	0
B1081703	GILBERT	AZ	.	11/14/2011			0	0	0	0	00	0	13,460	13,460	0	0	0
B5011303	GILBERT	AZ	· <del> </del>	04/30/2015		365,000	0	ļ0	0	ļ0	<u> </u>  0	0	2,809	2,809	0	0	0
B8080202	GILBERT	AZ		10/12/2018		754,679	0	0	0	0	0	0	3, 199	3, 199	0	0	0

					All Mortgage Lo	ans DISPOS	SED, Transf										
1	Location		4	5	6	. 7			e in Book Value			_	. 14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment		_	Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	_ Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
C0022103	GILBERT			04/09/2020		823, 104 51,671	0	0	0	0	0	0	5, 179	5,179 6,682	0	0	0
A7062601	GLENDALE			09/25/2007		51,671	0	0	0	0	00	0	6,682	6,682	0	0	0
	GLENDALE			10/18/2007		1,008,929 1,207,081	0	0	0	0	0	0	14,837		0	0	0
	GLENDALE	AZ		10/07/2011		2, 153, 905	٥١	0		o	0		20,207	20,207			n
	GLENDALE	AZ		02/28/2014		1, 180, 524	0	0	0	0	0	0	11,505	11,505		0	0
	GLENDALE	AZ		09/26/2012		573, 105	0	0	0	0	00	0	5,466	5,466		0	0
	GLENDALE	AZ		07/09/2015		1,625,850	0	0	0	0	0	0	12,409	12,409		0	0
B7031302	GLENDALE			05/05/2017		1,924,986	0	0	0	0	00	0	12,924	12,924		0	0
	GLENDALE	. LAZ		03/15/2018		684, 174	0	0	0	0	0	0	4,474	4,474		0	ļ0
B8030104	GLENDALE	AZAZ	· · · · · · · · · · · · · · · · · · ·	05/21/2018		411, 112 295, 247	0	0	0	0	0	0	2,490 2,480	2,490 2,480		0	0
B9042601	GLENDALE	AZAZ		06/21/2019		1,994,438	٥	U	U	u	,   <sup>0</sup>	0				0	0 n
B9042602	GLENDALE	AZ		06/21/2019			 0	0	0	0	0	0	4, 185	4, 185		0	0
C0051803	GLENDALE	AZ.		07/23/2020		1,647,482	0	0	0	0	00	0	14,046	14,046		0	
C0080302	GLENDALE	AZ		10/20/2020		2,110,287	0	0	0	0	0	0	12,423	12,423		0	0
B2042403	GOODYEAR	AZ		07/10/2012		552,951	0	0	0	0	0	0	4,837	4,837		0	0
B4110605	GOODYEAR			12/19/2014		2,402,610	0	0	0	0	0	0	20,004	20,004		0	0
00020702	GOODYEAR	AZΑ7		05/29/2020		1,208,412	0	0	0	0	00	0	7,564			0	0
C0050702	GOODYEAR	AZAZ		06/12/2020		1,507,620 705,953				0	0	0	9,226 6,701	9,226 6,701			
B9072901	MARANA	Δ7		09/19/2019		364,563	٥١		0	0	0	0	2,301	2,301		0	0
A6102707	MARICOPA	AZ		12/14/2006		160,312	0	0	0	0	0	0	5,808	5,808		0	0
A3052101	MESA	AZ		07/22/2003		706,267	0	0	0	0	0	0	19,502	19,502		0	0
A3090502	MESA	AZ		12/31/2006		219,493	0	0	0	0	00	0	5,749	5,749	0	0	0
	MESA	AZ		06/19/2008		131,469	0	0	0	0	0	0	1,874	1,874		0	0
	MESA	AZ		07/15/2010		728,239	0	0	0	0	00	0	12,408	12,408		0	0
B1032801 B3091201	MESA MESA	AZ		05/25/2011		1,071,752 199,548	0	0	0	0	0	0	12,030	12,030 2,557		0	0
B4040705	MESA	Δ7		06/13/2014		179,567	٥٥		0	0	0					0	
	MESA	AZ		07/23/2014		544,392	0	0	0	0	0	0	4,623	4,623		0	0
B5020205	MESA	AZ		03/16/2015		3,409,768	0	0	0	0	00	0	27,137	27,137		0	0
B5111107	MESA	AZ		01/27/2016		972,657	0	0	0	0	00	0	18,411	18,411	0	0	0
B7010501	MESA	AZ		03/01/2017		1,027,474	0	0	0	0	0	0	6,856	6,856		0	0
	MESA	AZ		03/21/2018		2,097,856	0	0	0	0	00	0	13,720	13,720		0	0
B9011702	MESA MESA	AZ		03/21/2019		337,328 477,268		0	0	0	0	0	1,989 6,345	1,989 6,345		0	0
C0011402	MESA	Δ7		03/18/2020		4,420,660	٥٥		0	0	0		19,076	19,076			
	MESA	AZ		03/26/2020			0	0	0	0	0	0	5,073	5,073		0	0
C0022703	MESA	AZ		04/30/2020		898,418	0	0	0	0	0	0	11,583	11,583	0	0	0
	MESA	AZ		06/16/2020		798,415	0	0	0	0	00	0	7,036	7,036		0	0
	NOGALES	AZ		03/01/2011		1,619,384	0	0	0	0	0	0	27,543	27,543		0	ļ0
	ORO VALLEY	AZ		03/19/2008		141,340 540,474	0	0	0	0		0	1,920	1,920 14,149		0	ļ0
A7021502	PEORTA	Δ7		04/24/2007		315,883	 n	0 n	0 n	0 n	,u	0 n				0 n	l
A7050802	PEORIA	AZ		07/16/2007		177,612	 0	0	0	0	0	0	2,824	2,824		0	0
B2072401	PEORIA	AZ.		09/26/2012		1, 131,945	0	0	0	0	00	0	11,056	11,056		0	0
B3071804	PEORIA	AZ		11/01/2013		2,484,826	0	0	0	0	0	0	32,687	32,687	0	0	0
B5011308	PEORIA	AZ		04/30/2015		420,766	0	0	0	0	00	0	3,238	3,238	0	0	0
B5111103	PEORIA			02/16/2016		1,047,230	0	<u>0</u>	ļ0	ļ0	<u> </u>  0	0		7,637	<u>0</u>	ļ <u>0</u>	ļ0
B6012902 B9070302	PEORIA	AZAZ		03/03/2016		962,965	0	0	0	0		0		7,287	0	0	0
B9070302 B9092701	PEORTA			09/12/201901/08/2020		579,143 5,735,566	 n	0	0	0 n	,0 n	0				0	0 n
B8040302	PHEONIX	A7		05/31/2018			 n	n	n	n	n	n	7.417			n	n
A3031704	PHOENIX	.AZ		05/30/2003		201,487	0	0	0	0	0	0	5,763	5,763		0	0
A4042404	PHOENIX	AZ		07/01/2004		281,720	0	0	0	0	0	0	6,041	6,041	0	0	0
A4042404-1	PHOENIX	AZ		04/29/2014		66,293	0	0	0	0	00	0	600	600	0	0	0
A7081702	PHOENIX	AZ		12/14/2007		45,433	0	o	0	0	0	0	706	706		0	ļ0
A7083106	PHOENIX	AZ		11/09/2007		509,547	0	0	0	0		0	7,740	7,740		0	0

					All Mortgage Loai	ns DISPOS	SED, Transfe										
1	Location		4	5	6	7			e in Book Value			_	14	15	16	17	18
	2	3				ook Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current		Total		Recorded		Foreign		
						nvestment Excluding	Lincolized	Current	Year's Other-	Conitalizad	Total	Total Faraign	Investment Excluding		Foreign Exchange	Realized	Total
						Accrued	Unrealized Valuation	Current	Than-	Capitalized Deferred	Change	Total Foreign Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest		Year's	Temporary		in Book Value		Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired		Prior Year	Increase (Decrease)	(Amortization) /Accretion	Impairment Recognized	Interest and Other		Change in Book Value	Disposal	eration	Disposal	Disposal	Disposal
B0063007	PHOENIX	State A7	Type	09/02/2010	Date F	231,878	(Decrease)	Accretion	Recognized	Other	(8+9-10+11)	BOOK Value	4,838		Disposai	Disposai	Disposai
B0090106	PHOENIX	A7		11/08/2010		185,608	00	0	0	0	0	0	3,796	4,838 3,796	0	0	0
B0102102	PHOENIX	AZ.		02/09/2011		478,331	0	0	0	0	0	0	5,331	5,331	0	0	0
B1042901	PHOENIX	AZ		06/28/2011		298,752	0	0	0	0	0	0	3,403	3,403	0	0	0
B1052303	PH0ENIX	AZ		08/12/2011		284,772	0	0	0	0	0	0	2,710	2,710	0	0	0
B1110802	PHOENIX PHOENIX	AZAZ		01/03/2012		1,053,841	0	0	0	0	0	0	17,478	17,478	0	0	0
B2070901	PHOENIX	ΑΖΑΖΑΖ		08/30/2012		1,575,560 523,112	٥	0	0	0	0	0	15, 138	15, 138	0	0	0
B3062003	PHOENIX	A7		09/03/2013		1,075,479	00	0	0	0	0	0	6,571	6,571	0	0	0
B3081304	PHOENIX	AZ		10/24/2013		325.350	0	0	0	0	0	0	4,282	4,282	0	0	0
B3081404	PHOENIX	AZ		10/25/2013		367,593	0	0	0	0	0	0	9,382	9,382	0	0	0
B3081404-1	PHOENIX	AZ	ļ	08/08/2017	ļ	754,603	0	0	0	0	0	0	19,344	19,344	0	0	0
B3102307	PHOENIXPHOENIX	AZ	·····	01/14/2014	ļ	807,895 .	0	0	0	ļ0	0	0	6,875	6,875	ļ0	0	0
B3111303 B3112705	PHOENIX PHOENIX	AZAZ		02/05/2014		114,728595,701	0 n	0	0	0	0	0	1,009	1,009 7,838	0	0	0
B3121805	PHOENIX	AZ		04/04/2014		637,614	0	0	0	0	0	0	5,996	5,996	0	0	0
B3121805-1	PH0EN1X	AZ.		11/07/2016		277, 112	0	0	0	0	0	0	2,639	2,639	0	0	0
B4011303	PHOENIX	AZ		02/28/2014		1,055,787	0	0	0	0	0	0	196,203	196,203	0	0	0
B4020501	PHOENIX	AZ		05/27/2014		296,924	0	0	0	0	0	0	3,878	3,878	0	0	0
B4050103	PHOENIX	AZ		07/28/2014		466,501 252,957	0	0	0	0	0	0	10,704	10,704	0	0	0
B5020602	PHOENIX	Δ7		01/21/2015		2, 187, 209	0 ۱	0	0	0 n		0			0	0	0
B5040310	PHOENIX	AZ		06/19/2015		1,811,394	0	0	0	0	0	0	13,946	13,946	0	0	0
B5073001	PHOENIX	AZ		10/02/2015		567,771	0	0	0	0	0	0	6,517	6,517	0	0	0
B5111102	PH0ENIX	AZ		05/02/2016		862,570	0	0	0	0	0	0	6,354	6,354	0	0	0
B6030806 B6041501	PHOENIXPHOENIX	AZ		10/06/2016		483,218 . 932,573 .	0	0	0	0	0	0	3,347	3,347	0	0	0
B6052007	PHOENIX	Δ7		06/07/2016 08/19/2016		1,701,419	 n	0	0	0	0	0	6,901		0	0	0
B6092901	PHOENIX	AZ		01/03/2017		1,096,446	00	0	0	0	0	0	8,038	8,038	0	0	0
B6111006	PHOENIX	AZ		01/12/2017		1,766,400	0	0	0	0	0	0	11,266	11,266	0	0	0
B6111008	PH0ENIX	AZ		01/19/2017		7,623,841	0	0	0	0	0	0	55,883	55,883	0	0	0
B6111009	PHOENIX	AZ		01/24/2017		1,140,313	0	0	0	0	0	0	8,359	8,359	0	0	0
B7120101 B8010202	PHOENIXPHOENIX	AZAZ		02/09/2018		1,179,292		0	0	0	0	0	7,636 2,657	7,636 2,657	0	0	0
B8010203	PHOENIX	A7		02/13/2018		456,768	00	0	0	0	0	0	2,106	2,106	0	0	0
B8011903	PHOENIX	AZ.		03/20/2018		517,472	0	0	0	0	0	0	3,384	3,384	0	0	0
B8013105	PH0EN1X	AZ		04/30/2018		1,804,825	0	0	0	0	0	0	11,361	11,361	0	0	0
B8040902	PHOENIX	AZ	ļ	07/31/2018		347,959	0	0	0	0	0	0	3,088	3,088	0	0	0
B8041902 B8042502	PHOENIX PHOENIX	AZAZ		06/29/2018		2,016,061 .	0	0	0	0	0	0	17,283	17,283	0	0	0
B8051601	PHOENIX	AZAZ	·	07/12/2018		1,541,311 . 877,788	 n	0 n	0 n	n	n	n			0 n	0 n	0 n
B8110101	PHOENIX	AZ		01/17/2019		268,485	0	0	0	0	0	0	2,222	2,222	0	0	0
B9013004	PHOENIX	AZ		04/15/2019		3, 162, 639	0	0	0	0	0	0	18,102	18, 102	0	0	0
B9051503	PHOENIX	AZ		07/19/2019		619,377	0	0	0	0	0	0	3,566	3,566	0	0	0
B9060501	PHOENIX	AZ	ļ	08/09/2019	<b> </b>	523,403	0	0	0	ļ0	0	0	3, 102	3, 102	0	0	0
B9061402	PHOENIXPHOENIX	AZ	····	08/15/2019		1,319,509668,182		0	0	0	0	0	10,840	10,840	0	0	0
B9090508	PHOENIX	AZ		12/20/2019		524,994	0	0	0	0	0	0	6,980	6,980	0	0	0
B9091603	PHOENIX	AZ		11/25/2019		952,223	0	0	0	0	0	0	5,842	5,842	0	0	0
B9110603	PH0ENIX	AZ		02/05/2020		761,487	0	0	0	0	0	0	4,598	4,598	0	0	0
00011502	PHOENIX	AZ		05/01/2020		1,804,883	0	0	0	0	0	0	10,911	10,911	0	0	0
C0011503	PHOENIX PHOENIX	AZ		05/29/2020 04/02/2020		938,817 . 1,247,721 .	0	0	0	0	0	0	5,676 7,853	5,676 7,853	0	0	0
C0020701	PHOENIX	ΑΖΑΖΑΖ	·····	04/02/2020		1,247,721	 n	U	n	n	0	0			0 n	u	0 n
C0083101	PHOENIX			11/25/2020		2,517,200	0	0	0	0	0	0		15,276	0	0	0
C0092501	PHOENIX	AZ		11/18/2020		800,000	0	0	0	0	0	0	4,857	4,857	0	0	0
C0111002	PH0ENIX	AZ		12/18/2020		1,625,000	0	0	0	0	0	0	217,977	217,977	0	0	0
C0111301	PHOENIX	AZ	ļ	12/31/2020	ļ	6, 175,000	0	ļ0	ļ0	ļō	ļ0	0	827,915		ļ0	ļ0	ļ0
WC005007	PHOENIX	AZ	·····	07/31/2020		8,260,000	0	0	0	0	0	0	0	0	0	0	0

				Showing A	All Mortgage L	oans DISPO	SED, Transf										
1	Location		4	5	6	7		Change	e in Book Value	Recorded Inv	/estment		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	`/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
B7112201	QUEEN CREEK	AZ		01/26/2018			0	0	0	0	00	0	4,273	4,273 2,392	0	0	0
A6110301	SCOTTSDALE	AZ		01/04/2007		282, 154	0	0	0	0	0	0	2,392	2,392	0	0	0
B0081004	SCOTTSDALE	AZ		06/24/2011		742,228	0	0	0	0	0	0	5,761	5,761	0	0	0
B0081005	SCOTTSDALE	AZ		12/15/2010		307,284	0	0	0	0	0	0	2,463	2,463	0	0	0
B3030803 B3081305	SCOTTSDALE	AZAZ		05/10/2013		1,796,220 2,358,690	٥٥	0	0	0	0	0	16,773	16,773	0	0	0
B3101005	SCOTTSDALE	A7		12/20/2013			0 0	0	0	0	0	0	2,972		0	0	0
B4031102	SCOTTSDALE	AZ		06/02/2014		450 , 186	0	0	0	0	0	0	3,750	3,750	0	0	0
B4032002	SCOTTSDALE	AZ		12/02/2014		768, 169	0	0	0	0	00	0	5,897	5,897	0	0	0
B4040103	SCOTTSDALE	AZ		06/24/2014		506,701	0	0	0	0	0	0	4,247	4,247	0	0	0
B4040104	SCOTTSDALE	AZ		06/09/2014		428 , 190	0	0	0	0	0	0	3,589	3,589	0	0	0
B4081801	SCOTTSDALE	AZ		11/19/2014	<b>}</b>	198,756	0	ļ0	0	ļ0	<u> </u>  0	0	1,601	1,601	0	ļ <u>0</u>	ļ0
B4111303 B5042802	SCOTTSDALE	AZ		04/30/2015		1,115,633 2,509,590	0	0	0	0	.  0	0	8,568		0	0	0
B5042802-1	SCOTTSDALE	AZAZ		08/20/2015		2,509,590	0 n	0	0 n	0 n	,u	U			U	0 n	0 n
B5111101	SCOTTSDALE	AZ		05/02/2016		199,055	0 0	0	0	0	0	0	1,466	1,466	0	0	0
B6030803	SCOTTSDALE	AZ		06/29/2016		487,076	0	0	0	0	0	0	3,463	3,463	0	0	0
B6041902	SCOTTSDALE	AZ		06/22/2016		653,678	0	0	0	0	0	0	4,785	4,785	0	0	0
B6041903	SCOTTSDALE	AZ		06/22/2016		602,078	0	0	0	0	0	0	4,408	4,408	0	0	0
B6072105	SCOTTSDALE	AZ		10/11/2016		228,526	0	0	0	0	00	0	2,529	2,529	0	0	0
B6111015	SCOTTSDALE	AZ		03/01/2017		1,994,621	0	0	0	0	0	0	13,804	13,804	0	0	0
B7012003 B7012004	SCOTTSDALE	AZAZ		03/22/201702/28/2017		1,253,293 1,256,715	0	0	0	0	0	0	8,674 8,751	8,674 8,751	0	0	0
B7032301	SCOTTSDALE SCOTTSDALE	A7		06/01/2017		1,428,301	٥٥	0	0	0	0	0			0	0	0
B7042003	SCOTTSDALE	A7		07/10/2017		1,123,042	0	0	0	0	0	0		7,703	0	0	0
B7072605	SCOTTSDALE	AZ.		10/06/2017		679,579	0	0	0	0	0	0		7,481	0	0	0
B7092503	SCOTTSDALE	AZ		11/28/2017		719,383	0	0	0	0	00	0	4,818	4,818	0	0	0
B8011504	SCOTTSDALE	AZ		04/17/2018		446,379	0	0	0	0	00	0	2,857	2,857	0	0	0
B8041903	SCOTTSDALE	AZ		06/29/2018		1,706,517	0	0	0	0	0	0	7,543	7,543	0	0	0
B8090503 B8090508	SCOTTSDALE	AZAZ		11/16/2018		443,896 987,461	0	0	0	0	0	0	2,591 5,862	2,591 5,862	0	0	0
B9013104	SCOTTSDALE SCOTTSDALE	AZAZ		04/11/2019			٥٥	0	0	0	0	0	3,065	3,065	0	0	0
B9013106	SCOTTSDALE	A7		04/11/2019		767,420	٥٥	0		0	0		4,393	4,393	0	0	0
B9052301	SCOTTSDALE	AZ		07/18/2019		839,684	0	0	0	0	0	0	5,005	5,005	0	0	0
B9061802	SCOTTSDALE	AZ		09/11/2019		511, 137	0	0	0	0	00	0	3,064	3,064	0	0	0
C0031214	SCOTTSDALE	AZ		08/12/2020		745,365	0	0	0	0	00	0	4,677	4,677	0	0	0
C0060902	SCOTTSDALE	AZ		08/12/2020		802, 187	0	0	0	0	0	0	4,859	4,859	0	0	0
C0102002	SCOTTSDALE	AZ		12/18/2020		1,175,000	0	0	0	ļ0	0	0	157,320	157,320	0	0	0
B5040305 B5111104	SEDONA SHOW LOW	AZAZ		06/11/2015			0 n	0	0	0	0	0	6,802	6,802 4,413	0	0	0
A8022221	SUN CITY	AZAZ		01/26/2016			 n	n	n	n	n	n	4,413	4,409	n	n	n
B6041301	SUN CITY	AZ		07/08/2016		1,092,951	0	0	0	0	0	0		8, 186	0	0	0
B4080101	SURPRISE	AZ		09/26/2014		1,950,336	0	0	0	0	0	0	16,126	16,126	0	0	0
B8071203	SURPRISE	AZ		09/05/2018		642,845	0	0	0	0	0	0	3,927	3,927	0	0	0
A7031904	TEMPE	AZ		06/12/2007		65,936	0	0	0	0	0	0	10,027	10,027	0	0	0
A8021506	TEMPE	AZ		05/05/2008		44,886	0	ļ0	ļ0	ļ0	0	0	656	656	ļ0	0	ļ0
A8111101	TEMPE TEMPE	AZAZ.		01/20/2009		578,971 310,055	0	0	0	0	0	0	7,965	7,965 4,769	0	0	0
B1101701	TEMPE	AZAZ		12/16/2011			 n	n	n	n	n	n	9,661	9,661	n	n	n
B1102704	TEMPE	AZ		01/03/2012		590,652	0	0	0	0	0	0		6,536	0	0	0
B3101503	TEMPE	AZ		04/01/2014		793,481	0	0	0	0	0	0	6,698	6,698	0	0	0
B3122009	TEMPE	AZ		06/02/2014		456,745	0	0	0	0	0	0	3,754	3,754	0	0	0
B4102701	TEMPE	AZ		01/09/2015		386,748	0	0	0	0	00	0	3,073	3,073	0	0	0
B5020207	TEMPE	AZ		03/16/2015	<b>}</b>	2,599,532	0	ļ0	<u>0</u>	ļ0	<u> </u>  0	0	20,977	20,977	0	ļ <u>0</u>	ļ0
B5031905 B5032502	TEMPE	AZ		05/28/2015			0		0	0		0	4,118	4, 118 6.849	0	0	0
B5042803	TEMPE	ΑΔ Δ7		09/01/2015		1, 199, 565	 n	0	0 n	0 n	,u	U	5,849	5,849	U	0 n	0 n
B5071301	TEMPE	AZ		01/19/2016		464,719	ں ۱	n	n	n	n	n	3, 413		n	n	n
B5092207	TEMPE	AZ.		01/15/2016			0	0	0	0	0	0	3,793	3,793	0	0	0
R6011202	TEMPE	۸7		03/24/2016	1	172 1/17		0	1	0		0	2 574	2 574	0	1	0

					All Mortgage Loans Di	SPOSED, Trans										
1	Location		4	5	6 7			e in Book Value	Recorded Inv			14	15	16	17	18
	2	3			Book V		9	10	11	12	13	Book Value/				
					Recor			Current				Recorded				
					Investr		_	Year's Other-		Total		Investment		Foreign		<b>-</b>
					Exclud		Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
					Accru		Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal Intere		(Amortization		Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior \	'ear (Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B8010204	TEMPE			03/15/2018		77, 192 14, 140 67,696	0	0	0	0	0	2,507 1,891	2,507 1,891	0	0	0
B8041901	TEMPE			06/21/2018		14,140	0  0	0	0	0	0		1,891	0	0	0
B8051701	TEMPE	AZA7	· · · · · · · · · · · · · · · · · · ·	08/09/2018		97,938	J	0	0	0	0	3,375	3,375 4,876		0	0
B9101702	TEMPE	AZ		01/15/2020		80,799	1	0	0 N	0	0	11,629	11,629			
C0031212	TEMPE	AZ		06/16/2020		25,626	0	0	0	0	0	8, 159	8, 159		0	0
C0070206	TEMPE	AZ		09/15/2020		97,660	0	0	0	0	0	3,539	3,539	0	0	0
A7052101	TUCSON	AZ		08/10/2007		04,301	0	0	0	0	0	3, 192	3, 192		0	0
A7090301	TUCSON			10/26/2007		08, 108	0	0	0	0	0	3,864	3,864		0	0
A7100501	TUCSON TUCSON	AZ		12/12/2007		86,211	,	0	0	J0	ļ0	5,250	5,250		ļ0	0
A8022802 A8081906	TUCSON	Δ7		05/29/2008		10,793 02,175	,	0	0	0	0	5,798	5,798 12,737		0	0
A8090302	TUCSON	A7		11/13/2008		80,995	)	n	n	n	n	13,780	13,780		n	n
A9111601	TUCSON	AZ.		01/19/2010		08,869	j	0	0	0	0	2,428	2,428		0	0
B1030901	TUCSON	AZ		04/29/2011		64,252	)	0	0	0	0	6,219	6,219	0	0	0
B1101003	TUCSON	AZ	ļ	12/28/2011		63,989	0	0	0	0	0	9,033	9,033		0	0
B2031306	TUCSON	AZ		06/15/2012		67,883	0	0	0	0	0	1,538	1,538	0	0	0
B2061101	TUCSON	ΑZΔ7		08/14/2012		34,284	0	0	0	0	0	5,264	5,264	0	0	0
B2112903	TUCSON			12/19/2012 02/01/2013		11,640 11,940	J	0	0	0	0	10,971	10,971	0	0	0
B3030109	TUCSON	A7		06/12/2013		52,857	)	0	0	0	0	6,974	6.974	0	0	0
B3051609	TUCSON	AZ		08/01/2013		21,422	0	0	0	0	0	5,826	5,826		0	0
B3071702	TUCSON	AZ		10/08/2013		87,029	)	0	0	0	0	2, 189	2, 189		0	0
B4031101	TUCSON	AZ		05/19/2014		83, 199	D	0	0	0	0	2,224	2,224		0	0
B4072801	TUCSON			11/21/2014		26,487	0	0	0	0	0	1,586	1,586		0	0
B4120911 B5033001	TUCSON TUCSON	AZ		02/19/2015 06/23/2015		35,554 39,968	0	0	0	0	0	1,084	1,084		0	0
B5040603	TUCSON	Δ7		06/30/2015		05,318	)	0	0	0	0	3,842	1,646		0	0
B7100606	TUCSON	A7		01/31/2018		03,716	)	0	0	0	0	5,319	5,319		0	0
B8120403	TUCSON	AZ		02/27/2019		73,311	Ď	0	0	0	0	1,567	1,567		0	0
B9112701	TUCSON	AZ		02/18/2020		98,008	0	0	0	0	0	13,322	13,322		0	0
C0040801	TUCSON	AZ		05/29/2020		62,388	0	0	0	0	0	6,404	6,404		0	0
WC001003	TUCSON			04/29/2020		50,000	0	0	0	0	0	0	0		0	0
B4120504 B3010401	AGOURA HILLS	AZ		01/22/2015		51,714 56,475	J	0	0	0	0	3,596	3,596		0	0
B7112701	AGOURA HILLS	CA		01/22/2018	1 /	79, 172	)	0	0	0	0	9,406	9,406	0	0	0
A8092403	ALAMEDA	CA.		11/24/2008		48,293	0	0	0	0	0	4,790	4,790		0	0
B1063012	ALAMEDA			09/01/2011		41,731	0	0	0	0	0	5,570	5,570	0	0	0
A2032204	ALHAMBRA			07/19/2002		58,697	0	0	0	0	0	9,008	9,008	0	0	0
A8020810	ALHAMBRA ALHAMBRA	CA		03/31/2008		02,911 90,388	,	0	0	J0	ļ0	7,446	7,446 5,464	0	ļ0	0
B3102306 B7022401	ALHAMBRA			01/15/2014		72,533	ر	0	0			5,464	5,464			U
B8012304	ALISO VIEJO			03/30/2017		03,490	j	0	0	0	0	41,741	41,741		0	0
WC007004	ALISO VIEJO			09/25/2020	5,8	49,301	)	0	0	0	0	0	0	0	0	0
B2091403	ALTADENA	CA	ļ	12/13/2012		42,958	0	0	0	0	0	16,394	16,394	0	0	0
00012201	AMERICAN CANYON			03/11/2020	2,0	01,302	0  0	0	0	0	0	8,827	8,827	0	0	0
A5051008 A5080803	ANAHEIM	CACA		08/18/2005		92,058 52,151	J0	0	0	0	<u>0</u>	2,963	2,963		0	0
B3051603	ANAHEIM		·····	08/12/2013		68,290	,	h	0 n	u		13,965	13,965		n	0
B4040102	ANAHEIM			05/23/2014		56,651	j	0	o	0	0				0	0
B4110708	ANAHEIM	CA		02/06/2015		20,578	)	0	0	0	0	3,457	3,457	0	0	0
B6030206	ANAHEIM	CA		03/31/2016	5,6	54,830	0	0	0	0	0	42,457	42,457		0	0
B8012306	ANAHEIM	CA		03/29/2018		18,666	00	0	0	0	0	2,691	2,691	0	0	0
B8021602	ANAHEIM			04/20/2018		54,879	j	0	0	0	ļ0	4,675	4,675		ļ0	ļ0
B8021603 C0011601	ANAHEIM ANAHEIM	CA	·	04/20/2018		06,665 77,521	, l		0	0	0	1,900	1,900		0	0
C0031807	ANAHE IM	CA		06/16/2020		91,377	j	n	0 n	n	n	9,739			n	n
C0110601	ANAHEIM			01/22/2021		0	D	0	0	0	0	393,318	393,318		0	0
C0110602	ANAHEIM	CA		01/22/2021		0	)	0	0	0	0	519,382	519,382	0	0	0
00121103	ANALETM	CA	1	02/18/2021		٥١	n I	1	١	1 0		153 825	152 925		٥.	0

				Showing A	All Mortgage Loans D	ISPOSED, Trans										
1	Location		4	5	6 7		Chang	e in Book Value	Recorded Inv	estment/		14	15	16	17	18
	2	3			Book \		9	10	11	12	13	Book Value/				
					Reco			Current				Recorded				
					Invest			Year's Other-		Total		Investment		Foreign		
					Exclu			Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
					Accr		Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal Inter	est Increase	(Amortization	) Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior		/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B1040803	ANT LOCH	CA		08/17/2011		437,208	00	0	0	0	0	4,072	4,072	0	0	0
B5021710	ANT LOCH			04/29/2015	ļ	643,014	0	00	0	0	0	14,007	14,007	0	0	0
B5050406	ANTIOCH	CA.	·	08/13/2015		156, 136	0	0	0	0	0	8,767	8,767	0	0	0
B5050406-1	ANT LOCH	CA		09/26/2019		991,111 850,807	0	0	0	0	0	7,516 5,420	7,516 5,420		0	0
A7082904	APPLE VALLEY	CA.		10/25/2007		.85.865	0	0	0	0	0	1.924			0	0
A9030422	APPLE VALLEY	CA.		05/18/2009		147,423	0	0	0	0	0	1,926	1,926		0	0
B9110803	APPLE VALLEY	CA		01/28/2020		762,741	0	00	0	0	0	4,632	4,632		0	0
C0061502	APPLE VALLEY	CA		08/20/2020		214,727	0	0	0	0	0	25,518	25,518		0	0
B2022402	ARLETA	CA		04/30/2012		710,659	0		ļ0	<u>0</u>	0	6,642	6,642		0	0
C0103002 B9032501	AROMAS	CA	·	01/20/202106/28/2019		175,334	u	0	0	0	0	728,678	728,678		0	0
A6113004	ARTESIA	CA	·	06/28/2019		584, 171	ر ا		U	J0	0	29,972	29,972		U	0
A6113004-1	ARTESIA	CA.		02/12/2007		324,355	0	0	0	0	0	3,861	3,861		0	0
B6071802	ARTESIA	CA		09/19/2016		659, 168	0 [	0	0	0	0				0	0
A8021406	ATASCADERO	CA		04/25/2008		651,861	0	0	0	0	0	9,524	9,524		0	0
B8052903	ATASCADERO	CA	.	08/23/2018		578,485	0	00	0	0	0	3,441	3,441	0	0	0
C0062503	ATASCADERO	CA		09/15/2020	······································	733,340	0	0	0	0	0	10,076	10,076		0	0
W8111401	ATASCADERO	CACA	·	01/11/2019		500,000 635,984	0	0	0	0	0	4,589	4,589		0	0
B9091303	AUBURN	CA		12/06/2019		387,044	0		0	0	0	2,362	2,362		0	0
A7031406	AVILA BEACH	CA		08/10/2007		493,214	0	0	0	0	0	4.685	4.685		0	0
A7031407	AVILA BEACH	CA.		08/10/2007		204,639	0	0	0	0	0	1,944			0	0
A7031408	AVILA BEACH	CA.		08/10/2007		165,663	0	0	0	0	0	1,573			0	0
A7031409	AVILA BEACH	CA		08/10/2007		321,611	0	00	0	0	0	3,054			0	0
A7031410	AVILA BEACH			08/10/2007		216,380	0	0	0	0	0	2,056	2,056		0	0
B4030503 B5013004	AZUSA AZUSA	CA	·	05/22/2014 04/06/2015		824,096 447,394	0	0	0	0	0	6,815 5,712	6,815 5,712		0	0
A6120801	BAKERSFIELD	CA	·	03/28/2007		951,880	0		0	0	0	14,791	14,791		0	0
A8021504	BAKERSFIELD	CA CA		11/05/2008		074,835	0	0	0	0	0	14,539	14,539		0	0
B0031003	BAKERSFIELD	CA.		08/11/2010		184,594	0	0	0	0	0	3,842			0	0
B0040803	BAKERSFIELD	CA		07/01/2010		161,233	0	00	0	0	0	1,993	1,993		0	0
B2101504	BAKERSFIELD	CA		01/03/2013		206,293	0	0	0	0	0	3,053	3,053		0	0
B3052806	BAKERSFIELD	CA		08/15/2013		504,603	0	0	0	0	0	4,674	4,674	0	0	0
B3101004 B6111013	BAKERSFIELD BAKERSFIELD	CACA		01/30/2014		919, 139 149, 640	0		0	0	0	17, 191	17, 191	0	0	0
B8012302	BAKERSFIELD	CA	· · · · · · · · · · · · · · · · · · ·	04/18/2018		323, 103	0	0	0	0		32,944	32.944		0	0
C0021402	BAKERSFIELD	CA.		04/23/2020		702,499	0	0	0	0	0	11,089			0	0
C0021905	BAKERSFIELD			05/28/2020	2	425,337	0	0	0	0	0	15, 180	15, 180	0	0	0
A9101304	BALDWIN PARK			12/16/2009		323,043	0	0	0	0	0	6,236	6,236		0	0
A5091302	BARSTOW	CA	· <del> </del>	12/31/2006		234,494	0	0	0	ļ0	0	4,592	4,592		0	0
A7051603	BEAUMONT			07/19/2007		583,574 257,074	υ	0	0	0	0	12,256	12,256		0	0
B1010501	BELL GARDENS	CA		03/25/2011		421, 116	0	n	0 n	n	n	7,469			0 n	0 n
B9013001	BELL GARDENS	CA.		04/18/2019		277,938	0	0	0	0	0	1,657	1,657	0	0	0
A9112002	BERKELEY			03/18/2010		331,257	0	0	0	0	0	7,056	7,056		0	0
B3012504	BERKELEY	CA		03/26/2013		331,337	0	0	0	0	0	3, 101	3, 101		0	0
B3031303	BERKELEY	CA	·	06/03/2013		410,279	0	·	0	0	0	3,759	3,759		0	0
00032602	BERKELEY	CACA	· <del> </del>	06/23/2020		495,361	u  0		0	0	ļ0	2,824	2,824		0	ļ0
A8011401 B1092602	BEVERLY HILLS	CA	·	12/08/2011		882,079 351,167	0		0	0	0	5,200	5,200	0	0	0
C0113002	BEVERLY HILLS	CA		02/05/2021	,	0	0	0	0	0	0	3,930,000	3,930,000	0	0	0
A6101103	BIG BEAR LAKE	CA		12/20/2006		.38,994	0 [		0	0	0	8,774	8,774		0	0
C0120303	BIG BEAR LAKE		.	02/16/2021		0	0	0	0	0	0	208,763	208,763	0	0	0
B5041506	BLYTHE			06/15/2015		163,708	0	0	0	0	0	10,393			0	0
B2073101	BRAWLEY	CA		10/25/2012		416,638	0	0	0	0	0	23,983	23,983		0	0
B6012604 B6101803	BREA BREA	CACA		04/01/2016		034,902 723,609	رل		0	0	0	21,613			0	0
C0050101	BREA	CA	·	07/17/2020		362, 123	0	,	U	n	n	39,411			n	n
47051702	DDENTWOOD	CA		01/11/2020		65 023	0			0		900 0				

## **SCHEDULE B - PART 3**

					All Mortgage Loans DISPO	OSED, Transt										
1	Location		4	5	6 7		Chang	e in Book Value/	Recorded Inv	estment		14	15	16	17	18
	2	3	1		Book Value	8	9	10	11	12	13	Book Value/				
					Recorded			Current				Recorded				
					Investment			Year's Other-		Total		Investment		Foreign		
					Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
					Accrued							Accrued		Gain	Gain	Gain
				D.11		Valuation	Year's	Temporary	Deferred	in	Exchange		0			
			Loan	Date	Disposal Interest	Increase	(Amortization		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
A7051704	BRENTWOOD	CA		08/08/2007	108,28	0	0	0	0	0	0	14,813	14,813	0	0	0
A8092402	BRENTWOOD	CA		12/01/2008	1,472,23		0	0	0	0	0	19,242	19,242	0	0	0
B6041504	BRENTWOOD	CA		07/19/2016	1,786,94	1  0	0	0	0	0	0	12,997	12,997	0	0	0
C0100704	BUELLTON	CA		01/12/2021		0  0	0	0	0	0	0	1,381,250	1,381,250	0	0	0
B1040105	BUENA PARK	CA		08/15/2011	1,200,35		0	0	0	0	0	13,757	13,757	0	0	0
A3031307 B0062902	BURBANK BURBANK	CACA		06/10/2003	9,31 		0	0	0	0	0			0	0	0
	BURBANK	CA		09/02/2010			0	0		0	0	9,692	9,692	0		0
	BURBANK	CA		03/15/2011					٥٥			9,460	9.460		٥	
B4042502	BURBANK	CA		06/10/2014	3, 101, 89		0	0	٥٥		0	27,565	27,565	Λ	٥	0
	BURBANK	CA		09/23/2014	471,93		n	n	۰ ۱	n	n	3,982	3,982	n	n	n
	BURBANK	CA.		03/23/2014	2,261,00		n	0	۰ ۱	0	0		0,362	0	 0	0
	BURBANK	CA		09/27/2018			0	0	٥	0	0	2.429	2.429	0	0	0
	BURLINGAME	CA	[	10/07/2004	1,244,03		0	0	0	0	0	27,867	27.867	0	0	0
	BURL I NGAME	CA		11/21/2016		70	0	0	0	0	0		7,791	0	0	0
A8082904	BURL I NGAME	CA		11/10/2008	3,701,59	50	0	0	0	0	0	32,754	32,754	0	0	0
	BURL I NGAME	CA	ļ	08/29/2013	1, 195, 11	4  0	0	0	0	0	0	7, 103	7,103	0	0	0
B3062701-1	BURL I NGAME	CA		04/03/2017	304,27		0	0	0	0	0	1,823	1,823	0	0	0
B8062701	BURL I NGAME	CA		09/19/2018	1,125,05	20	0	0	0	0	0	4,594	4,594	0	0	0
	BURL I NGAME	CA		09/19/2018	3,714,05		0	0	0	0	0	15, 165	15, 165	0	0	0
	BURL I NGAME	CA		08/12/2019	1, 120, 79		0	0	0	0	0	4,799	4,799	0	0	0
	BURL I NGAME	CA		08/12/2019	1,681,19		0	0	0	0	0		7 , 198	0	0	0
B3041502	CALEXICO	CA		06/20/2013	484,72		0	0	0	0	0	12,379	12,379	0	0	0
B2012001	CAMARILLO	CA		03/19/2012	1,171,98		0	0	0	0	0	15,288	15,288	0	0	0
B2082105	CAMARILLO	CA		11/30/2012	1,223,03		0	0	0	0	0	11,915	11,915	0	0	0
B4031003	CAMARILLO	CACA		06/02/2014			0	0	0	0	0	5,951	5,951	0	0	0
B5111901	CAMPBELL	CA		12/30/2020 01/06/2016			0	0		0	0	1,244,066	1,244,066	0		0
B6010802	CAMPBELL	CA		03/31/2016	1,863,85				٥٥			14, 102		Δ	٥	
B6051001	CAMPBELL	CA		07/13/2016			0	0	٥١		0	11,942	11,942	Λ	٥	Λ
B6121601	CAMPBELL	CA.		04/28/2017	2,502,30		0	0		0	0	17,214	17,214	0		0
B8022701	CAMPBELL	CA		05/04/2018	5,964,84		0	0	0	0	0	0	0	0	0	0
B2031311	CANOGA PARK	CA		07/06/2012	332,29		0	0	0	0	0		5, 162	0	0	0
B5091801	CANOGA PARK	CA		11/24/2015	1,422,56	0	0	0	0	0	0	9,852	9,852	0	0	0
B5090303	CARLSBAD	CA		11/12/2015	2,011,63		0	0	0	0	0	14,643	14,643	0	0	0
B6051102	CARLSBAD	CA		06/30/2016	752,77	30	0	0	0	0	0	8,569	8,569	0	0	0
B9051001	CARLSBAD	CA		07/18/2019	546,43		0	0	0	0	0	3,257	3,257	0	0	0
B7110901	CARMEL	CA	ļ	01/26/2018	265,65		0	0	0	0	0	2,551	2,551	0	0	0
A3091001	CARMICHAEL	CA		12/03/2003	435,33		0	0	0	0	0	10,718	10,718	0	0	0
A3051404	CARSON	CA	·	12/31/2006	50,88		ļ0	0	<u>0</u>	0	0	4,531	4,531	0	0	0
A4042406	CARSON	CA	·	12/31/2006			ļ0	0	0	ļ0	ļ0	4,719	4,719	0	0	ļ0
A4042406-1	CARSON	CA	·	04/30/2014		0	0	0	0	ļ0	ļ0	572	572	0	0	ļ0
A7102601 B0061405	CARSON	CACA		01/17/2008			0	0	0	0	0	3,986	3,986	0	0	0
B2082102	CARSON	CA		10/31/2010	940,89				٠٥	0	0		5.474	0	0	0
B7050101	CARSON	CA CA		07/25/2017	1,712,31				٥٠	n	0	27,641	27,641	0 n	٥	0
B5122102	CASTAIC	CA		03/17/2016	810,77		n	0	ں ۱	n	n	5,961	5,961	n	 n	n
B6070805	CASTAIC	CA.		10/11/2016	226,24		n	n	n	n	n	2,502	2.502	n	n	n
A2082603	CASTRO VALLEY	CA.		12/31/2006	194, 19		0	0	0	0	0	22,831	22,831	0	0	0
A6100302	CASTRO VALLEY	CA		12/19/2006			0	0	0	0	0	16,557	16,557	0	0	0
B0071302	CATHEDRAL CITY	CA		09/08/2010	478,01	50	0	0	0	0	0	5,817	5,817	0	0	0
B5060701	CATHEDRAL CITY	CA		08/12/2015	1,328,56	30	0	0	0	0	0	10,506	10,506	0	0	0
B9121102	CATHEDRAL CITY	CA		03/11/2020			0	0	0	0	0	3,999	3,999	0	0	0
B7011101	CAYUCOS	CA	ļ	03/09/2017	783,97		0	0	0	0	0	3,764	3,764	0	0	0
A3060403	CERRITOS	CA		09/04/2003	136, 17		0	0	0	0	0	11,088	11,088	0	0	0
C0102304	CERRITOS	CA		12/03/2020	2,400,00		0	0	0	0	0	321,630	321,630	0	0	0
B0050401	CHATSWORTH	CA		07/15/2010	876,21		0	0	0	0	0	18,895	18,895	0	0	0
B0051205	CHATSWORTH	CA	·	07/27/2010	608,93		ļ0	0	0	ļ0	ļ0	7,302	7,302	ļ0	0	ļ0
B0063003	CHATSWORTH	CA	·	10/29/2010			0	0	0	0	ļō	8,017	8,017	0	0	ļ0
B0071207	CHATSWORTH	CA.		11/15/2010	940,54	+ L0	L0	L0 L	0	L0	L0	9,756	9.756	L0 I		L0

	1		1		All Mortgage Loans	s DISPOS	SED, Transfe									T	
1	Locati		4	5	6	. 7				e/Recorded Inv			14	15	16	17	18
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						ecorded			Current				Recorded				
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						xcluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						ccrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal I	nterest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Pr	ior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B0080606	CHATSWORTH	CA		11/10/2010		102,577 617,461	0	0	0	0	0	0	6,938	6,938	0	0	0
B1061403	CHATSWORTH	CA		08/18/2011		617,461	0	0	0	0	00	0	11,637	11,637	0	0	0
B2052305	CHATSWORTH		··	08/16/2012		603,887	0	0	0	0	0	0	9,339	9,339	0	0	0
B2102604 B3052802	CHATSWORTH	CA	···	01/10/2013		337,521871,026	٥	0	٥٥	0	0	0	4,950 23,743	4,950 23,743	٥	0	
B5073002	CHATSWORTH	CA.		09/29/2015		1,515,567	0	0	0	0	0	0	11,910	11.910	0	0	0
C0030405	CHATSWORTH	CA.		05/11/2020		4,677,355	0	0	0	0	0	0	30,834	30,834	0	0	0
A7111202	CHICO	CA		01/17/2008		76,308	0	0	0	0	00	0	8,297	8,297	0	0	0
B3070805	CHICO	CA		10/02/2013		133,685	0	0	0	0	0	0	1,759	1,759	0	0	0
B4060504 B4070702	CHICO	CA	·	07/30/2014 09/03/2014		1,134,661	0	0	0	0	0	0	9,383	9,383	0	0	0
B1092903	CHINO	CA		11/30/2011		338,400	 n	u	 n	u	,	n	2,951 4,202	2,951 4,202	 n	0 n	<sup>U</sup>
B1092903-1	CHINO			02/28/2017		659,784	 0	0	 0	0	,	0	4,525	4,525	0	0	0
B7100204	CHINO	CA		01/04/2018		9,452,889	0	0	0	0	0	0	37,543	37,543	0	0	0
B9090304	CHINO	CA		11/18/2019		1,975,252	0	0	0	0	0	0	16,775	16,775	0	0	0
A3011001	CHULA VISTA		<del> </del>	04/03/2003		643,028	0	0	0	0	0	0	6,485	6,485	0	0	0
A3031707	CHULA VISTA		·	04/28/2003		163,393	0	0	0	0	00	0	13,735	13,735	0	0	0
A9030306	CHULA VISTA	CA	···	04/23/2009		765,710 347.192	0	0	0	0	)  0	0	10,647 4.546	10,647 4.546	0	0	0
B6090701	CHULA VISTA	CA CA		12/01/2016		948,733	 	0	 0		0	0	6,998	4,546	0	0	0
C0042901	CHULA VISTA	CA		08/04/2020		1,964,221	0	0	0	0	0	0	11,893	11,893	0	0	0
B4070301	CITRUS HEIGHTS	CA		09/30/2014		3,005,224	0	0	0	33,936	33,936	0	0	0	0	0	0
C0050404	CITRUS HEIGHTS	CA		07/15/2020		1,076,199	0	0	0	0	0	0	5,079	5,079	0	0	0
A9030408	CITY OF COMMERCE	CA		04/29/2009		292, 193	0	0	0	0	00	0	3,920	3,920	0	0	0
B1121903	CITY OF INDUSTRY			03/05/2012		1,345,740	0	0	0	0	00	0	13,265	13,265	0	0	0
B3070503 B4032402	CITY OF INDUSTRY	CA	···	10/10/2013 06/26/2014		638,490553,815	0	0	0	0	0	0	5,620 4,612	5,620 4,612	0	0	0
B4120505	CITY OF INDUSTRY	CA		04/24/2015		1,038,233	 0	0	 0		0	0	8.378	8.378			0
B5111106	CITY OF INDUSTRY	CA.		03/02/2016		2,240,936	0	0	0	0	0	0	16,714	16,714	0	0	0
A5112203	CLAREMONT	CA		02/21/2006		461,031	0	0	0	0	0	0	9,085	9,085	0	0	0
B2012707	CLOVERDALE	CA		04/30/2012		1,753,962	0	0	0	0	00	0	16,964	16,964	0	0	0
B4041101	CLOVIS	CA		07/01/2014		263,353	0	0	0	0	00	0	2,237	2,237	0	0	0
B6030305 B3102804	CLOVIS	CA	··	03/30/2016		3,395,055369,006	0	0	0	0	)  0	0	48,754 5,125		٥٥	0	0
A7080303	COCORAN	CA		10/22/2007		208,919	0	0	00	0	0	0	3,123	3,123	0	0	0
C0061501	COLTON	CA		09/18/2020		747, 129	0	0	0	0	0	0	4,343	4,343	0	0	0
B7062301	COMPTON	CA		09/12/2017		999,776	0	0	0	0	00	0	6,464	6,464	0	0	0
A4042424	CONCORD			07/01/2004	ļ	353,604	0	0	0	0	00	0	7,581	7,581	0	0	0
A4042424-1 B2121402	CONCORD CONCORD	CACA.	·	04/29/2014		103,595282,194	0	0	0	0	0	0	937 4,266	937 4.266	0	0	0
A6121510	CORNING	CA.		02/21/2013		282, 194	 n	n	u n		,	n	4,266	4,266	0 n	0 n	0 n
A3032101	CORONA			06/12/2003		121,894	0	0	0	0	0	0	3,428	3,428	0	0	0
A5072803	CORONA			09/28/2005		190,806	0	0	0	0	0	0	5,999	5,999	0	0	0
A7010506	CORONA			03/15/2007		315,647	0	0	0	0	00	0	5,452	5,452	0	0	0
A8112505	CORONA	CA	·-	01/29/2009		211,229	0	0	0	ļ0	.  0	0	4,766	4,766	0	0	0
A9022705 A9041301	CORONA	CA		04/28/2009		292,813193,592	0	0	0	0	0	ļ0	19,219 4,648	19,219 4,648	0	0	0
B0021106	CORONA	CA		04/08/2010		231,883	 n	n	 n		,	n	4,648	4,648	0	n	0 n
B2102603	CORONA	CA		01/03/2013		86,337	0	0	0	0	0	0	849	849	0	0	0
B3022204	CORONA			04/11/2013		612,918	0	0	0	0	0	0	5,835	5,835	0	0	0
B4011304	CORONA			06/02/2014		160,268	0	0	0	0	00	0	10,409	10,409	0	0	0
B4011305	CORONA	CA	·-	06/02/2014		284,336	0	0	ō	0	0	0	18,469	18,469	0	0	0
B4060203	CORONA	CACA	·- <del> </del>	07/01/2014		617,437	0	0	0	ļ0	.  0	ļ0	5,382	5,382	0	0	0
B5031003	CORONA	CA		07/31/2015 04/07/2020	·····	5,961,094855,387	0 n	0	0 n	10	,		42,401	42,401 3,755	0 ^	0	0
00012401	CORONA	CA		07/01/2020		3, 146, 653	0	0	0	0	0	0	14,220	14,220	0	0	0
A8030703	CORTE MADERA			06/03/2008		176, 193	0	0	0	0	0	0	2,553	2,553	0	0	0
A2090901	COSTA MESA	CA		12/31/2006		129,391	0	0	0	0	00	0	15,890	15,890	0	0	0
A7010507	COSTA MESA	CA	·-	03/15/2007		577,214	0	0	0	0	00	0	9,896	9,896	0	0	0

				Showing A	All Mortgage Loans DI	SPOSED, Trans										
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					Recor			Current				Recorded				
					Investr			Year's Other-		Total		Investment		Foreign		
					Exclud			Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
					Accru		Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal Intere	st Increase	(Amortization	) Impairment	Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior Y		/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B2083006	COSTA MESA	CA		11/28/2012		14, 145	0	0	0	00	0	8,492	8,492 2,297	0	0	0
B3041704	COSTA MESA	CA	· · · · · · · · · · · · · · · · · · ·	07/10/2013		38,525	0	00	0	00	0	2,297	2,297	0	0	0
B3041704-1	COSTA MESA	CA	·	04/05/2017		67,084	0	0	0	0	0	1,312	1,312		0	0
B5081201	COSTA MESA			10/30/2015		21,043 98,292	0	)0	0	)  0	0				0	0
B5081201-1	COSTA MESA	CA		11/05/2015		52,589	0	0	0	0	0	2.630	2.630		0	0
B6030205	COSTA MESA	CA		04/07/2016		18,494	0	0	0	0	0	57,081	57,081		0	0
C0103005	COSTA MESA	CA		01/22/2021		0	0	0	0	00	0	363,010	363,010	0	0	0
B3030601	COTATI			06/19/2013		78,317	0	00	0	00	0	15,895	15,895		0	0
A7052106	COVINA			07/26/2007		38,840	0	0	0	00	0	5,645	5,645	0	0	0
A8112506	COVINA			01/29/2009		59,021	0	0  0	0	0	0	3,811	3,811	0	0	0
C0031207 A8021408	COVINA	CA		06/03/2020		35,319 08,518	0	<u>,                                    </u>	0	0	0	6,428 12,331	6,428 12,331		0	0
A8021408	CUDAHY	CACA	·	04/28/2008		0,018	0	,  0	0	,0	0				0	0
A9040605	CULVER CITY	CA.		06/23/2009	7	72, 197	0	, )	n	, )	n				n	n
B1121401	CULVER CITY	CA.		02/28/2012		69,332	0	0	0	0	0	13,542	13,542		0	0
B6072901	CULVER CITY	CA		09/26/2016	15,9	33,565	0	0	0	00	0	109,330	109,330	0	0	0
B7102001	CULVER CITY	CA		12/18/2017	4	03,906	0	00	0	00	0	2,690	2,690		0	0
B2061502	DALY CITY	CA	· · · · · · · · · · · · · · · · · · ·	09/28/2012		05,912	0	00	0	00	0	6,813	6,813		0	0
A7040204	DANA POINT	CA		06/27/2007		43,480	0	0	0	00	0	3,468	3,468	0	0	0
B1092603 B3032704	DANA POINT	CA		12/08/2011 06/11/2013		62,368 43,096	0	0	0	0	0	0	0	0	0	0
B5082802	DANVILLE DANVILLE	CA.		11/20/2015		32,485	0	)	0	)	0		2,262		0	0
B9040801	DAVIS	CA.		06/26/2019		99,726	0	0	0	0	0	3,534	3,534		0	0
A7050302	DELANO	CA.		07/09/2007		37,477	0	0	0	0	0	3,725	3,725		0	0
B1091901	DELANO	CA		12/15/2011		18,710	0	0	0	00	0	23,414	23,414		0	0
C0031002	DELANO	CA		05/27/2020	5,8	28,041	0	00	0	00	0	37,117	37,117	0	0	0
B6110902	DESERT HOT SPRINGS	CA		03/30/2017		25,787	0	00	0	00	0	31, 101	31, 101	0	0	0
00022101	DIAMOND BAR			04/01/2020		14,718	0	0  0	0	0  0	0	54,507	54,507	0	0	0
B4022405 B9093003	DOWNEY	CA.		05/15/2014	1,6	36,870 92,373	0	)	0	)  0	0	11,063	11,063		0	0
B3013005	DUARTE	CA.		03/29/2013		30,267	0	0	0	0	0	9,076	9,076		0	0
A3061203	DUBLIN	CA.		09/03/2003		29,309	0	0	0	0	0	10,800	10.800		0	0
B9022503	DUBLIN	CA		05/16/2019		35, 140	0	00	0	00	0	1,908	1,908		0	0
B1091404	EAST PALO ALTO	CA		12/20/2011		12,282	0	00	0	00	0	25,372	25,372		0	0
B9020802	EASTVALE			04/18/2019		98,659	0	00	0	0	0	5,985	5,985		0	0
A7010803	EL CAJON			07/31/2007		00,701	0	0	0	0	0	14,436	14,436		0	0
B0042902 B2031402	EL CAJON	CA	·	06/30/2010 06/19/2012		99,500 73,214	0	,  0	0	0	0	12,943	12,943		0	0
B2051106	EL CAJON			07/12/2012		46,739	0	,o	0	, )	0	4,732	4,732		0	0
B3030106	EL CAJON	CA.	[	05/02/2013		32,586	0 [	0	0	0	0	2,253	2,253		0	0
B3112703	EL CAJON	CA		01/21/2014		73,739	0	0	0	00	0	3,223	3,223	0	0	0
B5021708	EL CAJON	CA		05/04/2015	2,6	11,538	0	00	0	00	0	21,933	21,933		0	0
B5050502	EL CAJON			07/17/2015		59,546	0	0  0	0	0	0	3,710	3,710		0	0
B6101702 B6102701	EL CAJON		· <del> </del>	01/25/2017		16,883	0	<u>,                                    </u>	0	0	0	3,791 7,422	3,791 7,422		0	0
B9100703	EL CAJON	CA.	·	01/03/201/	I	16 , 163 30 , 785	0	,	0	,	0	4,204	4,204		u	U
C0020504	EL CAJON	CA.		04/21/2020		12,501	ŏ [	, ) [	0	) [	0	3,266	3,266		0	0
A7042603	EL CENTRO			06/11/2007		51, 175	0 [	0	0	0	0	7,755	7,755		0	0
B8011501	EL CERRITO	CA		03/29/2018	1,2	20,625	0	0	0	)  0	0	8,973	8,973	0	0	0
A3010307	EL MONTE	CA		03/11/2003		77,936	0	00	0	00	0	7,796	7,796		0	0
B2041001	EL SEGUNDO	CA		06/27/2012		33,842	0	0  0	0	0	0	4,232	4,232		0	0
B2111904	EL SEGUNDO	CACA	· <del> </del>	02/14/2013		23,357	ر ا	·  0	ļ0	0	0	6,360	6,360		ļ0	0
B4012405 B8061901	EL SEGUNDO	CA	·	04/10/2014		91,249 33,898	0	,  0	0	0	0	6,530	6,530	0	0	0
B8061902	EL SEGUNDO	CA		08/23/2018		41,052	0	, )	n	)	n	1.054	1,054	n	n	n
A2112102	EL SOBRANTE	CA.		02/14/2003		38,588	0	0	0	0	0	0	0	0	0	0
A2092003	ELK GROVE	CA		12/31/2006		31,347	0	0	0	00	0	14,842	14,842		0	0
A4090706	ELK GROVE	CA		11/23/2004		17, 178	0	00	0	00	0	29,340	29,340		0	0
47050702	ELK CDUVE	C4	1	07/27/2007	i 1 /	70 632	0.1	)   0		) I	1 0	6 857	6 857	1 0		1 0

	T		T		All Mortgage L	oans DISPO	SED, Transf						T	1		T	ı
1	Loca		4	5	6	7				e/Recorded Inv			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B0061006	. ELK GROVE	CA		08/20/2010 01/31/2014		748,149 2,076,684	0	0	0	0	0	0	8,637 17,404	8,637	0	0	0
B3112701	ELK GROVE	CA		01/31/2014		2,076,684	0	0	0	0	0	0		17,404	0	0	0
C0042001	. ELK GROVE	CA	·	06/05/2020		1,338,897	0	0	0	0	0	0	16,670	16,670	0	0	0
C0102604 W9041801	ELK GROVE	CA	·	01/22/2021 05/31/2019		4,263,334	0	0	0	0		0	560,606	560,606		0	0
B6120506	ENCINITAS	CA		02/27/2017			٥٥				0	0	2.188	2.188	٥٥	0	
A8030605	ESCONDIDO	CA		06/09/2008			0	0	0	0	0	0	5,142	5, 142	0	0	0
A9040805	ESCONDIDO	CA		05/28/2009		249,401	0	0	0	0	00	0	2,779	2,779	0	0	0
B2071205	ESCONDIDO	CA		09/04/2012		543,632	0	0	0	0	00	0	5,308	5,308	0	0	0
B5073003	. ESCONDIDO	CA		01/21/2016			0	0	0	0	·  0	0	6,711	6,711	0	0	0
B6110901	ESCONDIDO	CA.	·	01/31/2017		872,501	0	0	0	0	.   <u>0</u>	0	8,769 3,683	8,769 3,683	0	ļ0	ļ0
C0031606	ESCONDIDO	CA.		02/20/2020	l	610,175 658,485	0	0	0	0		0		3,683		0	
B3120501	EXETER	CA.		04/01/2014		1,042,659	o	n	o	n	n	n			00	n	n
B0062201	FAIR OAKS	CA		08/24/2010				0	0	0		0	14,256	14,256	0	0	
A3070902	FAIRFIELD	CA		10/07/2003		82,421	0	0	0	0	0	0	6,655	6,655	0	0	0
B8051706	. FAIRFIELD	CA		07/30/2018		313,628	0	0	0	0	0	0	2,784	2,784	0	0	0
B9041902	FAIRFIELD	CA		07/29/2019		453,241	0	0	0	0	00	0	1,869	1,869	0	0	0
B9041903	. FAIRFIELD	CA		08/02/2019		2, 167, 807	0	0	0	0	0	0	9,283	9,283	0	0	0
B7051103 B9122002	FILLMORE	CA	· · · · · · · · · · · · · · · · · · ·	07/24/2017		521,754			0	0			3,417	3,417			0
C0102601	FOLSOM	CA CA		01/22/2021		1,803,223	٥٥		0			0	302,377	302.377	٥	0	0
A30318073	FONTANA	CA		02/27/2006			0	0	0	0	0	0	12,239		0	0	0
A5060307	FONTANA	CA		08/25/2005		1,014,782	0	0	0	0	0	0	21,123	21, 123	0	0	0
A5120203	FONTANA	CA		02/16/2006		109,741	0	0	0	0	00	0	4,461	4,461	0	0	0
A6122104	FONTANA	CA		02/26/2007		555,672	0	0	0	0	00	0	17,426	17,426	0	0	0
B2091404	FONTANA	CA		12/13/2012		160,786	0	0	0	0	0	0	18,445	18,445	0	0	0
B3011003 B3011003-1	FONTANA	CA		03/11/2013		1,216,194	0	0	0	0		0	18,254	18,254 11,990	0	0	0
B3020602	FONTANA	CA	·	01/08/2016		804,957	٥		0	0		0		3,048	٥٥	0	0
B4100902	FONTANA	CA		12/12/2014		910,657	0	0	0	0	0	0	7,582		0	0	0
B5010503	FONTANA	CA		03/26/2015		1,984,512	0	0	0	0	0	0	24,276	24,276	0	0	0
B5010504	FONTANA	CA		03/26/2015		676,636	0	0	0	0	00	0	5,461	5,461	0	0	0
B5020605	FONTANA	CA		04/30/2015		826,853	0	0	0	0	00	0	4,492	4,492	0	0	0
B5080704	FONTANA	CA		10/26/2015		106,468	0	0	0	0	0	0	766	766	0	0	0
B5080705 B5080706	FONTANA	CA		10/26/2015			0	0	0	0		0	5,988 1,125	5,988 1,125	0	0	0
B5102801	FONTANA	CA		02/02/2016		482,415	٥				0		3,726	3,726	٥		0
B9091207	FONTANA	CA		12/02/2019		774,386	0	0	0	0	0	0	4,644	4,644	0	0	0
B0030904	FOSTER CITY	CA		05/10/2010		646,231	0	0	0	0	0	0	8,431	8,431	0	0	0
B2061503	FOSTER CITY	CA		08/31/2012		789,968	0	0	0	0	00	0	5,223	5,223	0	0	0
A8031009	FOUNTAIN VALLEY	CA		06/13/2008	ļ	185,760	0	0	0	0	ļ0	0	1,428	1,428	0	0	0
B4101004 B6081804	FOUNTAIN VALLEY	CA		11/24/2014		643,748	0	0	0	0		0	14,341	14,341	0	0	0
B6081804 B6111019	FOUNTAIN VALLEY	CACA		10/28/2016		3,176,264 1,440,709	0 n	0	0 n		0	0	24,058	24,058 10,720	0 n	0	0
A8090502	FREMONT	CA		11/18/2008		340,120	o	0	n	0	0	0	25.896	25.896	 0	0	0
B6111505	FREMONT	CA		02/01/2017		6,333,699	0	0	0	0	00	0	64,338	64,338	0	0	0
B9041602	FREMONT	CA		06/27/2019		928,828	0	0	0	0	0	0	5,441	5,441	0	0	0
C0022603	FREMONT	CA		05/26/2020	ļ	1,447,311	0	0	0	0	00	0	8,749	8,749	0	0	0
00072702	FREMONT	CA	·-	10/20/2020	<b> </b>	1, 121,583	0	<u>0</u>	0	ļ0	·0	<u>0</u>	5, 108	5, 108	0	ļ <u>0</u>	ļ0
A6042103A6121104	FRESNO FRESNO	CA		12/31/2006 .02/26/2007		16,964 453,266	0	0	0	0	.  0	0	6,328 7,061	6,328 7,061	0	0	0
A6121104 A7051809	FRESNO FRESNO	CA		10/31/2007			0 n	0	0 n		0	0		7,061	0 n	0	0
A7 100503	FRESNO	CA CA	-	12/20/2007	ļ	390,541	o	n	n	n	n	n		3,732	ں ۱	n	n
A7121401	FRESNO	CA		02/08/2008		216,488	0	0	0	0	0	0	3,091	3,091	0	0	0
A8082801	FRESNO	CA		11/21/2008		3,593,123	0	0	0	0	0	0	60,779	60,779	0	0	0
A8082802	FRESNO	CA		09/30/2008		522, 153	0	0	0	0	00	0	4,803	4,803	0	0	0
A8121001	FRESNO	CA		03/05/2009		423,201	0	0	0	0	) <del> </del> 0	0	7,043	7,043	0	0	0
B0042104	FRESNO	CA		06/25/2010		179,145	0	0	0	ļ0	0	0	2,366	2,366	0	0	0

				Showing A	All Mortgage Loai	ns DISPOS	SED, Transf										
1	Location		4	5	6	7		Change	e in Book Value	Recorded Inv	vestment vestment		14	15	16	17	18
	2	3				ook Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						nvestment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date F	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B2091106	FRESNO	CA		12/05/2012		158,518	0	0	0	0	00	0	4,674	4,674	0	0	0
B2110806	FRESNO			01/30/2013		155,845	0	0	0	0	0	0	1,411	1,411	0	0	0
B4022404	FRESNO	CA	·	06/02/2014		1,594,165	0	0	0	0	0	0	13, 101	13, 101		0	0
B4120101 B5100603	FRESNO FRESNO			02/03/2015		600,098	٥٥	0	0	0	0	0	4,999 4,705	4,999 4,705		0	0
B6032202	FRESNO	CA.		06/30/2016		692,072	0	0	0	0	0	0	5. 141	5.141		0	0
B6120503	FRESNO	.CA		02/08/2017		523,626	0	0	0	0	0	0	3,647	3,647		0	0
B8090505	FRESNO	CA		10/31/2018		449,263	0	0	0	0	0	0	2,683	2,683		0	0
B9092404	FRESNO	CA		12/12/2019		580,786	0	0	0	0	0	0	3,484	3,484		0	0
A9090403	FULLERTON	CA		10/30/2009		846,563	0	ō	0	ļ	0	0	11,219	11,219		0	0
B2103105	FULLERTONGALT	CA	·	01/31/201312/05/2014		434,5181,416,108	0	0	0	0	0	0	9,519	9,519 11,476		0	0
A4032402	GARDEN GROVE	CA	·	12/05/2014	ļ	1,416,108	٥	U		u	,   <sup>0</sup>	0	4,475			0	U
A4040201	GARDEN GROVE			06/30/2004		1,247,872	 0	0	0	0	0	0	29,791	29,791		0	0
A8122301	GARDEN GROVE	CA		03/10/2009		143, 199	0	0		0	0	0	1,902	1,902	0	0	0
B1063002	GARDEN GROVE	CA		09/07/2011		2,042,093	0	0	0	0	0	0	20 , 156	20 , 156	0	0	0
B2022707	GARDEN GROVE	CA	.	05/07/2012		259,892	0	0	0	0	0	0	4, 148	4, 148		0	0
B8061204	GARDEN GROVE	CA		08/29/2018		503,010	0	0	0	0	00	0	3,018	3,018		0	0
A2111201	GARDENA GARDENA	CACA	·	01/28/200312/06/2006		104,805171,631	0	0	0	0	00	0	3,106	3, 106 3,026	0	0	0
A8091801	GARDENA	CA.		11/12/2008			٥				0	0	12,646	12,646	0	0	0
B3121201	GARDENA	CA		02/28/2014		353,503	٥١		0	0	0	0		3.104		0	
B5042902	GARDENA	CA.		07/22/2015		374,713	0	0	0	0	0	0				0	0
B5042904	GARDENA	CA		07/22/2015		1,056,721	0	0	0	0	00	0	21,812	21,812		0	0
C0101303	GARDENA	CA		12/15/2020		2,500,000	0	0	0	0	00	0	335,348	335,348	0	0	0
B7040302	GILROY		· · · · · · · · · · · · · · · · · · ·	06/28/2017		8,542,327	0	0	0	0	0	0	44,658	44,658		0	0
B9080604 B9080605	GILROY GILROY	CA	·	11/26/2019		6,696,197 895,899	0	0	0	0	00	0	29,476 5.379	29,476		0	0
A3120305	GLENDALE	CA		02/20/2004		1,455,912	٥٥		0	0	0	0	61,030	61,030		0	0
A3121703	GLENDALE	CA CA		02/20/2004		476,414	00	0	0	0	0	0	11,870	11,870		0	0
A7091703	GLENDALE	CA		11/19/2007		476,880	0	0	0	0	00	0	3,877	3,877	0	0	0
B2082104	GLENDALE	CA		11/01/2012		914, 143	0	0	0	0	0	0	9,010	9,010		0	0
B3053106	GLENDALE	CA		08/26/2013		849,638	0	0	0	0	00	0	7,562	7,562		0	0
B3053106-1	GLENDALE	CA		01/25/2019		695,696	0	0	0	0	00	0	5,810	5,810		0	0
B6040101 B8051603	GLENDALE GLENDALE	CACA		06/21/2016		2,591,798 . 642,116		0	0	0	0	0			0	0	0
A4010505	GLENDORA	CA	· · · · · · · · · · · · · · · · · · ·	03/25/2004		620,462	 0		0	0	0	0	23,054	23,054	0	0	0
A4010505-1	GLENDORA	CA.		05/29/2015		519,561	0	0	0	0	0	0	3,866	3,866	0	0	0
A7042703	GLENDORA	CA		07/12/2007		194,762	0	0	0	0	0	0	3, 194	3, 194	0	0	0
A7051502	GLENDORA	CA		07/13/2007		478,533	0	0	0	0	0	0		7,845		0	0
A9030301	GLENDORA	CA	· <del> </del>	04/30/2009	<b> </b>	759,406	0	0	ļ0	ļ0	<u> </u>  0	0	10,064	10,064		0	0
A9030301-1 B5012901	GLENDORAGLENDORA	CACA		05/21/2015 04/30/2015		438,018509,754	0	0	0	0	0	0	3,497	3,497 4,146		0	0
B5012901 B5012902	GLENDORA	CA		04/30/2015		340,750	 n	n	n	n	n	n	2,811	2,811	0 n	n	0 n
B5012903	GLENDORA	CA.		04/30/2015		417,085	0	0	0	0	0	0	3,392	3,392	0	0	0
A8060904	GOLETA			08/21/2008		69,950	0	0	0	0	0	0	5,824	5,824	0	0	0
B5040602	GRANADA HILLS	CA		06/23/2015		700,997	0	0	0	0	0	0	7,923	7,923		0	0
B9030803	GRANADA HILLS	CA	·	05/01/2019		677,670	0	0	0	0	00	0	3,883	3,883		0	0
B0080603	GRANITE BAYGRASS VALLEY	CACA	· <del> </del>	10/07/2010		454,351347,273	0	ļ0	ļ0	0	0	0	5,523	5,523		ļ0	0
B2051003 B4081505	GRASS VALLEY	CA.	·	07/23/201212/08/2014		655,208	 n	n	0 n	n	,u	n				n	0 n
A2111901	GROVER BEACH	CA		02/19/2003		83,097	0	0	0	0	0	0	3,013	3,013		0	0
B9110701	GROVER BEACH	CA		02/05/2020		445,478	0	0	0	0	0	0	3,864	3,864	0	0	0
C0022801	GROVER BEACH		.	05/21/2020		737,052	0	0	0	0	0	0	6,566	6,566		0	0
B5030501	HANFORD			06/01/2015		1,590,667	0	0	0	0	0	0	13,277	13,277	0	0	0
C0030402	HANFORD	CA		06/08/2020		877,369	0	0	0	0	0	0	4,071	4,071	0	0	0
C0102303	HANFORD HARBOR CITY	CACA		12/23/2020		875,000 . 3,600,000 .	0	0	0	0	0	0	4,714	4,714		0	0
B4120905	HAWAIIAN GARDENS	CA	·	03/16/2015	····	497,072	 n	n	n	n	,	n	6,333			n	n
R7021/01	HAWA I I AN GARDENS	CA		05/01/2017		1 581 360	٥٥	0	0	n	n		10 553			n	0

				Showing A	All Mortgage Le	oans DISPO	SED, Transf	erred or Rep	aid During the	e Current Qu	uarter						
1	Location		4	5	6	7		Change	e in Book Value	Recorded Inv	/estment		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B0030301	HAWTHORNE	CA		05/14/2010		264,735	0	0	0	0	0	0	12,571	12,571	0	0	0
B0072006	HAWTHORNE HAWTHORNE	CACA		08/19/2010		4,803,653 480,981	0	0	0	0	0	0	47,988	47,988 3,908	0	0	0
B5072802	HAWTHORNE	CA		10/13/2015		183,721	٥٥	0		0	0	0	1,539	1,539	٥	0	
B3042604	HAYWARD	CA		07/09/2013		1,929,787	0	0	0	0	00	0	16,705	16,705	0	0	0
B4040802	HAYWARD	CA		06/02/2014		309,069	0	0	0	0	0	0	2,574	2,574	0	0	0
B5020501	HAYWARD	CA		02/26/2015		532,770	0	0	0	0	00	0	11,611	11,611	0	0	0
B5020509 B5062601	HAYWARD	CA		03/19/2015		1,335,433	0	0	0	0	0	0	11,205	11,205	0	0	0
B6082601	HAYWARD	CA		12/14/2016		1,510,273	00	0	0	0	0	0	11,137	11, 137	0	0	0
B9021901	HEMET	CA	· · · · · · · · · · · · · · · · · · ·	04/23/2019		1,765,401	0	0	0	0	0	0	9,997	9,997	0	0	0
B7103001	HERMOSA BEACH	CA		01/18/2018		352,374	0	0	0	0	00	0	2,260	2,260	0	0	0
00021906	HESPERIA	CA		05/14/2020		839,813	0	0	0	0	0	0	5, 168	5, 168	0	0	0
B0081104 B5041603	HIGHLANDHOLLISTER	CACA		11/30/2010 07/15/2015		1,943,897	0	0	0	0	0	0	23,539	23,539 7,393	0	0	0
B5041604	HOLL ISTER	CA.		07/13/2015			0	0	0	0	0	0	7,393	7,393	0	0	0
A1111502	HUNTINGTON BEACH	CA		01/31/2002		38,663	0	0	0	0	0	0	8, 118	8, 118	0	0	
	HUNTINGTON BEACH	CA		01/31/2002		24,426	0	0	0	0	0	0	5, 120	5, 120	0	0	0
A2091803	HUNTINGTON BEACH	CA		11/21/2002		84,670	0	0	0	0	0	0	8,788	8,788	0	0	0
A4102303 A4102303-1	HUNTINGTON BEACH	CACA		01/31/2005		350,879	0	0	0	0	0	0	7,241 452	7,241 452	0	0	0
	HUNTINGTON BEACH			04/29/2014		228,329	00	0	0	0	0	0	7,656		0	0	0
	HUNTINGTON BEACH	CA		04/01/2008		33,111	0	0	0	0	00	0	3,210	3,210	0	0	0
	HUNTINGTON BEACH	CA		01/14/2011		200,332	0	0	0	0	00	0	1,916	1,916	0	0	0
	HUNTINGTON BEACH	CA		03/20/2014		1,277,298	0	0	0	0	00	0	10,717	10,717	0	0	0
B4090406 B8020605	HUNTINGTON BEACH HUNTINGTON BEACH	CA		10/07/2014		739,959 430,898	0	0	0	0	0	0	4,488 2,801	4,488 2,801	٥	0	
B9092702	HUNTINGTON BEACH	CA		12/13/2019		1,206,748	0	0	0	0	0	0	4.906	4.906	0	0	0
B1060808	HUNTINGTON PARK	CA		09/01/2011		1,584,342	0	0	0	0	00	0	15,639	15,639	0	0	0
B9110401	IMPERIAL BEACH	CA		02/04/2020		415,626	0	0	0	0	0	0	2,509	2,509	0	0	0
A9031902	INDIOINDIO	CACA	· · · · · · · · · · · · · · · · · · ·	05/21/2009		351,037	0	0	0	0	0	0	4,711 4,179	4,711 4,179	0	0	0
A9031906	INDIO	CA		05/21/2009		272,046	٥٥	0	0	0	0	0	3,651	3,651	٥	0	
A9031907	INDIO	CA		05/21/2009		181,510	0	0	0	0	0	0	2,438	2,438	0	0	0
B3011401	IND10	CA		04/26/2013		382,586	0	0	0	0	0	0	5,789	5,789	0	0	0
B6101802	IND10	CA		12/16/2016		774,475	0	0	0	0	0	0	5,713	5,713	0	0	0
B9012403	INDIOINGLEWOOD	CACA		03/29/2019		851,629 265,730	0	0	0	0	0	0	3,663	3,663 17,120	0	0	0
B2042601	INGLEWOOD	CA		06/26/2012			 0	0	0	0	0	0			 0	0	0
B3010702	INGLEWOOD	CA		03/26/2013		799,592	0	0	0	0	0	0	5, 108	5, 108	0	0	0
B4091601	INGLEWOOD	CA		12/03/2014		205,803	0	0	0	0	00	0	2,585	2,585	0	0	0
B8040904	INGLEWOOD	CA		07/12/2018		675,068	0	0	0	0	0	0	2,847	2,847	0	0	0
C0031605	INGLEWOOD	CACA		05/27/2020 06/19/2020		2,978,484	0 ^	0	0	0	0	0	18,643		0	0	0
W9101501	INGLEWOOD	CA.		03/06/2020		1,500,000	0	0	0	0	0	0	4,209	4,209	0	0	0
A5092302	IRVINE			12/31/2006		275,985	0	0	0	0	00	0	11,353	11,353	0	0	0
B3062505	IRVINE	CA		09/04/2013		585,940	0	0	0	0	0	0	15,461	15,461	0	0	0
B4110501 B7030802	IRVINEIRVINE	CA		01/22/2015		2, 149, 667	0	0	0	0	0	0	12,382	12,382 18.490	0	0	0
B7030802	IRVINE	CA		05/31/2017		2,727,914 1,224,533	0 ^	0	0	0		0	18,490 8,044		0 ^	0	
A6030708	IRWINDALE	CA		12/31/2006		210,428	0	0	0	0	00	0			0	0	0
B9041502	KING CITY	CA		07/09/2019		613,940	0	0	0	0	0	0	5,077	5,077	0	0	0
B5021802	LA CANADA-FLINTRIDGE	CA	·	05/15/2015		114,335	0	0	0	0	0	0	5,829	5,829	0	0	0
A3071101	LA MESA	CA		09/23/2003		428,009	0		0	0	0	0	35,620		0	0	ļ0
B5052201	LA MESA	CA	· · · · · · · · · · · · · · · · · · ·	04/09/2013			ں ۱	n	0 n	0 n	,o	n	5,263	1.949	 n	0 n	
B5052202	LA MESA	CA.		08/12/2015		1,162,472	0	0	0	0	0	0	9, 194	9, 194	0	0	0
C0031003	LA MESA	CA		06/25/2020		1,215,523	0	0	0	0	0	0	6,807	6,807	0	0	0
B8110701	LA MIRADA	CA		02/28/2019		701,454	0	0	0	0	0	0	2,788	2,788	0	0	0

				Showing A	All Mortgage Loans DIS	POSED, Trans										
1	Location	1	4	5	6 7		Chang	e in Book Value	e/Recorded Inv	/estment		14	15	16	17	18
	2	3			Book Val	ue/ 8	9	10	11	12	13	Book Value/				
					Recorde	d		Current				Recorded				
					Investme	ent		Year's Other-		Total		Investment		Foreign		
					Excludir	g Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
					Accrue		Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal Interes		(Amortization	) Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior Ye		/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
B2080605	LA PALMA	CA	Турс	10/25/2012		,102	) /Accretion	rtecognized	Other	(0.9-10.11)	DOOK Value	5,825	5,825	Disposai	Disposai	Disposai
B9090303	LA PUENTE	CA		11/18/2019	1,414		0	0	0	0	0	12,013	12,013	0	0	0
B3051304	LA VERNE	CA		11/04/2013	1,07		0	0	0	0	0	9,606	9,606	0	0	0
B2051405	LAFAYETTE	CA		07/23/2012		.591	0	0	0	0	0	2,637	2,637	0	0	0
B2051407	LAFAYETTE	CA		07/23/2012	775	,643	00	0	0	0	0	12,427	12,427	0	0	0
A3072101	LAGUNA BEACH	CA		10/08/2003		,594	00	0	0	0	0	11,610	11,610	0	0	0
A9031203	LAGUNA HILLS	CA		06/03/2009		, 160	00	0	0	00	0	5,091	5,091	0	0	0
B2061202	LAGUNA NIGUEL	CA		10/05/2012		,003	)  0	0	0	00	0	10,172	10, 172	0	0	0
B5081203	LAGUNA WOODS	CA		10/20/2015		,427	0  0	0	0	0	0	4,427	4,427	0	0	0
B4032403 B4041105	LAKE ELSINORE	CA	·	09/29/2014		,841	0	0	0		0	6,912 5,920	6,912 5,920	0	0	0
A1112902	LAKE ELSTNUHE	CA		07/07/2014		,204 ,561	٥	0	0	0	0			0	0	0
A2042602	LAKE FOREST	CA	·	06/20/2002		,549	,		u	,		19,238	18, 102	u	U	
A4010602	LAKE FOREST	CA		04/06/2004		, 359	)o	n	n	n	n	23,055	23,055	n	n	n
A9022701	LAKE FOREST	CA.		06/05/2009		,551	)	0		0	0	40.983	40.983	0	n	
B4101005	LAKE FOREST	CA		11/24/2014		,500	0	0	0	0	0	19,546	19,546	0	0	0
B8041001	LAKE FOREST	CA	ļ	07/06/2018	14,500	,000	0	0	0	0	0	69,584	69,584	0	0	0
B9041001	LAKE FOREST	CA		06/20/2019		,399	00	0	0	0	0	2,283	2,283	0	0	0
B9090401	LAKE FOREST	CA		11/22/2019	6,90		00	0	0	0	0	41,231	41,231	0	0	0
C0032401	LAKE FOREST	CA		06/05/2020	1,260		00	0	0	00	0	5,360	5,360	0	0	0
A7032901	LAKESIDE	CA		06/04/2007		, 111	)  0	0	0	0	0	9,901	9,901	0	0	0
A2121904	LAKEWOOD	CA		02/26/2003		, 162	0  0	0	0	0	0	21, 112	21, 112	0	0	0
A6121407 A7052302	LANCASTERLANCASTER	CA		03/08/2007		,245	0	0	0	0	0	12,420	12,420	0	0	0
B3061101	LANCASTER	CA		08/29/2007	1,289			0	0		0	11,967	11,572	0	0	0
B8110702	LANCASTER	CA		09/04/2013		,890	1	0		Λ		1,372	1,372	٥	0	
B8020901	LATHROP	CA		04/06/2018	3,698	. 175	0	0	0	0	0	21,448	21,448	0	0	0
B3050901	LEMON GROVE	CA		07/15/2013	1,136		0	0	0	0	0	10,601	10,601	0	0	0
B5021707	LEMON GROVE	CA		05/04/2015	2,330		00	0	0	0	0	19,574	19,574	0	0	0
B6070502	LEMON GROVE	CA		09/02/2016		,747	00	0	0	0	0	5, 196	5, 196	0	0	0
C0081402	LEMON GROVE	CA		10/09/2020		,045	00	0	0	0	0	2,885	2,885	0	0	0
A1110702	LIVERMORE	CA		01/07/2002		,749	0  0	0	0	0	0	21,703	21,703	0	0	0
B2030703	LIVERMORE	CA		06/14/2012		,408	)  0	0	0	0	0	4,486	4,486	0	0	0
C0042801	LIVERMORE	CACA.		06/25/2020 05/21/2019	1,118	, 160	0	0	0	0	0	14,342	14,342	0	0	0
B2082103	LOMPOC	CA		10/26/2012		.453	)o	0		,o	0	9,402	9,402	0	0	
B4013103	LOMPOC	CA		04/24/2014	920		)	0		0	0	8,084	8.084	0	0	0
B9010902	LOMPOC	CA		03/25/2019		,442	0	0	0	0	0	7,856	7,856	0	0	0
A0121301	LONG BEACH	CA		07/09/2001	11	, 101	0	0	0	0	0	5,497	5,497	0	0	0
A4042410	LONG BEACH	CA		07/01/2004	192	,863	0	0	0	0	0	4, 137	4, 137	0	0	0
A4042410-1	LONG BEACH	CA	ļ	04/30/2014		,047	00	0	0	00	0	344	344	0	0	0
A4042422	LONG BEACH	CA	ļ	07/01/2004		,680	)  0	0	0	0	0	6,402	6,402	0	0	0
A4042422-1	LONG BEACH	CA		04/30/2014		,808	0	0	0	.  ō	0	800	800	0	0	0
A5042902	LONG BEACH	CACA	·	07/19/2005	1,052	,610 .138	0	0	0	0	0	22,278	22,278	0	0	0
A7022702	LONG BEACH	CA	·	12/31/2006		, 691	,	0			0	3,728	3,728	0	0	0
A7073005	LONG BEACH	CA	·	10/29/2007		,542	,	U	U	,  0 n	0	29,656	29,656		U	U
A8021907	LONG BEACH	CA		05/05/2008		.462	)	0	0	0	0	9,092	9.092	0	0	0
B1012102	LONG BEACH	CA.		04/29/2011	1,048		) [	0	0	0	0	9,309	9,309	0	0	0
B2102303	LONG BEACH	CA		12/21/2012	304	,083	0	0	0	0	0	4,920	4,920	0	0	0
B3012503	LONG BEACH	CA		04/01/2013	31	.342	0	0	0	0	0	2,929	2,929	0	0	0
B4022601	LONG BEACH	CA		03/27/2014		,990	00	0	0	0	0	1,065	1,065	0	0	0
B5031304	LONG BEACH	CA.	ļ	06/19/2015	1,250		00	0	0	00	0	15,000	15,000	0	0	0
B6011301	LONG BEACH	CA	·	03/30/2016		,078	0	ļ0	0	0	ļ0	3,948	3,948	0	0	0
B6032303	LONG BEACH	CA		06/17/2016		,359	٥٥	0	0	.   <u>0</u>	ļ0	4,802	4,802	0	0	ļ0
B7032401	LONG BEACH	CACA		04/21/2017	2,189 1,560		,0	0	0	0	0	14,931	14,931	0	0	0
B7042602	LONG BEACH	CA		06/12/2017	1,066		,	0	u	,	0	7,487	7,487	0 n	0 n	0
B8051604	LONG BEACH	CA	·	07/10/2017		,079	)	n	n	n	n			n	n	n
00001004	LONG DEAGL			00 (00 (0040								0,400	0.400	0	0	0

				Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter  Change in Book Value/Recorded Investment 14 15 1													
1	Lo	ocation	4	5	6	7						1	14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-	•	Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	`/Accretion ´	Recognized	Other	(8+9-10+11)		Disposal	eration	Disposal	Disposal	Disposal
B8071701	LONG BEACH	CA		10/01/2018		1,460,118	0	0	0	0	0	0	8,720	8,720	0	0	0
B9032001	LONG BEACH	CA		05/29/2019		464,765	0	0	0	0	0	0	6, 126	6, 126	0	0	0
B9061901	LONG BEACH	CA		10/16/2019		439,422	0	0	0	0	0	0	2,620	2,620	0	0	0
B9121905	LONG BEACH			02/25/2020		3,033,115	0	0	0	0	0	0	18,629	18,629	0	0	0
C0021304	LONG BEACH			04/21/2020		16,200,064	0	0	0		0  0	0	75,208	75,208	0	0	0
00041501	LONG BEACH	CA		07/13/2020		2,225,460	0	0	0	0	0	0	17,957	17,957	0	0	0
B9011804 A2051702	LOS ALTOS	CA	···	03/08/2019		337,328	0	0	0			0	1,989 14,306	1,989	0	0	0
A2082801	LOS ANGELES			08/01/2002		98,366			0		J	0	11,418	11,418		0	0
A3011401	LOS ANGELES	CA		04/10/2003			o	n	n		)	n		6,109	o	n	n
A3092402	LOS ANGELES	CA.		01/15/2004		199,369	0	0	n	0	0	0	14,568	14.568	0	0	0
A3112502	LOS ANGELES	CA		12/31/2006		135,662	0	0	0		0	0	9,673	9,673	0	0	0
A31201023	LOS ANGELES	CA		02/15/2007		223,408	0	0	0	C	0	0	3,454	3,454	0	0	0
A4120104	LOS ANGELES	CA		01/27/2005		1,558,690	0	0	0	c	0	0	16,327	16,327	0	0	0
A5111007	LOS ANGELES	CA		01/07/2008		428,486	0	0	0	0	00	0	39,271	39,271	0	0	0
A5111007-1	LOS ANGELES	CA		10/07/2014		979,435	0	0	0	L	0  0	0	14,822	14,822	0	0	0
A5120204	LOS ANGELES	CA		03/27/2006		121,402	0	0	0	ļ0	0  0	0	4,839	4,839	0	0	0
A6032002 A6042504	LOS ANGELES LOS ANGELES	CA	···	12/31/2006			0	0	0	0	0	0	3,596 22,722	3,596	0	0	0
A7010508	LOS ANGELES	CACA	···	12/31/2006		1, 103, 562	0	0	0			0		5,897	0	0	0
A7030602	LOS ANGELES	CA CA	···	05/22/2007					0		)o		13,093	13,093			
A7040605	LOS ANGELES	CA		06/12/2007		1,306,927	٥٥	0	0		n n		20,873	20.873	٥٥	0	0
A8020401	LOS ANGELES	CA		04/09/2008		597,779	0	0	0	0	0	0	5,690	5,690	0	0	0
A8072302	LOS ANGELES	CA		10/01/2008		429,893	0	0	0	0	0	0	33,643	33,643	0	0	0
A8120201	LOS ANGELES	CA		01/29/2009		602,324	0	0	0		0	0	8,433	8,433	0	0	0
A9031310	LOS ANGELES	CA		06/02/2009		1,294,251	0	0	0	0	0	0	80,006	80,006	0	0	0
B0041504	LOS ANGELES	CA		06/23/2010		271,326	0	0	0	0	0	0	13,632	13,632	0	0	0
B0061725	LOS ANGELES	CA		09/30/2010		204,560	0	0	0		0  0	0	4,241	4,241	0	0	0
B0062801	LOS ANGELES	CA		09/15/2010		1,411,396	0	0	0	C	0  0	0	14,425	14,425	0	0	0
B0062801-1 B0111101	LOS ANGELES LOS ANGELES	CACA.	···	07/30/2015			0	0	0		0	0	3,116	3, 116 31, 341	0	0	0
B1021008	LOS ANGELES	CA.		04/14/2011		376,526	0	0	0		)o	0	11,341 . 2,372 .	2,372	0	0	0
B1030202	LOS ANGELES	CA		05/10/2011		748,728		٥	٥		)			7,386		n	
B1040602	LOS ANGELES	CA		06/22/2011		1,490,912	0	0	0	0	0	0	6,284	6,284	0	0	0
B1040804	LOS ANGELES	CA		06/30/2011		302,558	0	0	0	0	0	0	3,026	3,026	0	0	0
B1041801	LOS ANGELES	CA.		07/14/2011		1,057,843	0	0	0	0	0	0	11,282	11,282	0	0	0
B1042502	LOS ANGELES	CA		07/29/2011		2,058,216	0	0	0	C	0	0	19,746	19,746	0	0	0
B1042503	LOS ANGELES	CA		07/29/2011		2,271,120	0	0	0	0	00	0	21,790	21,790	0	0	0
B1051801	LOS ANGELES	CA	···	08/01/2011		714,410	0	0	0	ļ		0	6,724	6,724	0	0	0
B1052506 B1060806	LOS ANGELES LOS ANGELES	CA	··	09/15/2011		638,498	0	0	0	ļ0	,  0	0	4,087 8,504	4,087 8,504	0	0	0
B1060806	LOS ANGELES	CA		08/15/2011			0	0	0	ļ	,	0			0	0	0
B1070614-1	LOS ANGELES			09/29/2011		1,380,988	۰۰۰۰	0 n	0 n		,	0 n			۰۰۰۰	U	0
B1110706	LOS ANGELES	CA.		00/29/2010		1,572,816	0	0	0		0	0		15,099	0	0	0
B1110706-1	LOS ANGELES	CA.		05/24/2018		834,428	0	0	0	0	0	0	8,012	8,012	0	0	0
B1122004	LOS ANGELES	CA.		02/23/2012		798,844	0	0	0		0	0	8,024	8,024	0	0	0
B2012602	LOS ANGELES	CA		03/27/2012		414,618	0	0	0	0	0	0	14,117	14, 117	0	0	0
B2030601	LOS ANGELES	CA		05/14/2012		310,778	0	0	0	0	00	0	2,920	2,920	0	0	0
B2032603	LOS ANGELES	CA		05/17/2012		331,649	0	0	0	LC	0	0	5,096	5,096	0	0	0
B2052405	LOS ANGELES	CA		01/17/2013		641,738	0	0	ļ0	ļ0	0	ļ0	5,706 .	5,706	0	ļ0	0
B2052407 B2100401	LOS ANGELES LOS ANGELES		···	08/22/201201/23/2013		1,059,793	0	0	0	0	,  0	0	9,656 957	9,656 957	0	0	0
B2100401 B2110804	LOS ANGELES			01/30/2013			u	0	0		,  u	0	3, 125	3, 125	u	0 n	0
B2110805	LOS ANGELES		··	01/30/2013		252,427	۰۰	0 n	U		j	0	2,338	2,338	۰۰	n	0 n
B3010701	LOS ANGELES	CA		03/26/2013		619,420	0 N	n	n	n	) n	n	3.957	3,957	0 N	n	n
B3030110	LOS ANGELES	CA.		06/03/2013		585,426	0	0	0	0	0	0	8,559	8,559	0	0	0
B3030110-1	LOS ANGELES	CA		07/28/2015		307,008	0	0	0	0	0	0	4,339	4,339	0	0	0
B3030602	LOS ANGELES	CA		04/19/2013		1,720,514	0	0	0	ļ0	0	0	11,186	11, 186	0	0	0
B3031304	LOS ANGELES	CA		06/10/2013		1,030,561	0	0	0	0	00	0	9,440	9,440	0	0	0
R2021205	LOC ANGELES	CA	1	06/10/2012		834 030	Λ.						7 6/0	7 6/0			

				Showing A	All Mortgage Loans	S DISPOS	ED, Transfe	erred or Repa	aid During the	e Current Qu	uarter						
1	Location		4	5	6	7		Change	e in Book Value	e/Recorded Inv	/estment		14	15	16	17	18
	2	3			Boo	ok Value/	8	9	10	11	12	13	Book Value/				
					Re	ecorded			Current				Recorded				
					Inve	estment			Year's Other-		Total		Investment		Foreign		
					Ex	cluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						ccrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date		nterest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired		ior Year	(Decrease)	/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
B3031306	LOS ANGELES	CA	Турс	05/15/2013	Date 111	764,752	(Decrease)	/Accretion	rtecognized	Other	(0.9-10.11)	DOOK Value		7,142	Л	Disposai	Disposai
B3041701	LOS ANGELES	CA CA		06/03/2013		2,396,301	0	0	0	0	0	0	21,953	21,953	0	0	0
B3051502	LOS ANGELES	CA		07/26/2013		554, 181	0	0	0	0	0	0	5,233	5,233	0	0	0
B3060501	LOS ANGELES	CA		08/27/2013		1,797,394	0	0	0	0	0	0	16,405	16,405	0	0	0
B3070303	LOS ANGELES	CA		10/08/2013		378,391	0	0	0	0	0	0	3,002	3,002	0	0	0
B3070803	LOS ANGELES	CA		09/18/2013		882,306	0	0	0	0	0	0	12, 133	12, 133	0	0	0
B3070903	LOS ANGELES	CA		09/23/2013		2, 189, 207	0	0	0	0	00	0	10,976	10,976	0	0	0
B3070904	LOS ANGELES	CA		09/23/2013		3,575,817	0	0	0	0	0	0	17,922	17,922	0	0	0
B3070905	LOS ANGELES	CA		09/23/2013		2, 189, 207	0	0	ļ0	ļō	.  ō	0	10,976	10,976	ō	0	<u>0</u>
B3081201	LOS ANGELES		· · · · · · · · · · · · · · · · · · ·	11/07/2013		688,096	0	0	0	0	0	0	6,564 2,482	6,564 2,482	0	0	0
B3110601	LOS ANGELES	CA		03/07/2014		1,445,101	٥	0 n	n	n	,o	0 n			n	u	n
B3110603	LOS ANGELES	CA CA		01/28/2014		213,811	٥	n	n	n	n	n	1,797	1,797	n	n	n
B4011702	LOS ANGELES	CA		03/31/2014		312,286	0	0	0	0	0	0	2,417	2,417	0	0	0
B4032702	LOS ANGELES	CA		05/13/2014		1,182,680	0	0	0	0	0	0	10,444	10,444	0	0	0
B4041702	LOS ANGELES	CA	L	07/11/2014		475,621	0	0	0	0	0	0	2,739	2,739	0	0	0
B4042803	LOS ANGELES	CA		07/02/2014		1,500,880	0	0	0	0	0	0		8,296	0	0	0
B4081301	LOS ANGELES	CA		10/23/2014		1,676,805	0	0	0	0	00	0	14, 143	14, 143	0	0	0
B5021711	LOS ANGELES	CA		05/06/2015		1,535,435	0	0	0	0	0	0	32,382	32,382	0	0	0
B5032407 B5071003	LOS ANGELES	CACA		06/10/2015		419,818	0	0	0	0	0	0	3,410	3,410 9,393	0	0	0
B5082003	LOS ANGELES	CA		09/18/2015		1,178,660	٥	0	0	0	0	0			0	0	0
B5082102	LOS ANGELES	CA		11/09/2015		1,423,285	٥	0	0	0	0	0	11,043	11,043		0	0
B5082105	LOS ANGELES	CA	***************************************	11/09/2015		742,029	0	0	0	0	0	0	5,676	5,676	0	0	0
B5090305	LOS ANGELES	CA.		11/13/2015		216,027	0	0	0	0	0	0	1, 156	1, 156	0	0	0
B5120401	LOS ANGELES	CA		02/17/2016		474,085	0	0	0	0	0	0	3,610	3,610	0	0	0
B6041404	LOS ANGELES	CA		07/28/2016		1,938,591	0	0	0	0	0	0	14,309	14,309	0	0	0
B6050603	LOS ANGELES	CA		09/20/2016		1,405,732	0	0	0	0	00	0	10,246	10,246	0	0	0
B6050603-1	LOS ANGELES	CA		11/29/2018		250 , 149	0	0	0	0	0	0	1,657	1,657	0	0	0
B6081103 B6081103-1	LOS ANGELES	CA	· · · · · · · · · · · · · · · · · · ·	09/15/2016 01/16/2018		6,765,621	0	0	0	0		0	37,597	37,597	0	0	0
B6081606	LOS ANGELES	CA		10/27/2016		3,232,160	٥	0	0	0	,o	0	23.629	23.629	0	0	0
B6082301	LOS ANGELES	CA CA		10/31/2016		5,881,960	0		0	0	0		39,534	39,534	0		0
B6100306	LOS ANGELES	CA.		12/16/2016		723,552	0	0	0	0	0	0	7,546	7,546	0	0	0
B6110303	LOS ANGELES	CA		02/14/2017		647,741	0	0	0	0	00	0	4,792	4,792	0	0	0
B6111010	LOS ANGELES	CA	l	02/02/2017		1,012,562	0	0	0	0	0	0	7,379	7,379	0	0	0
B6112103	LOS ANGELES	CA		01/31/2017		567,464	0	0	0	0	00	0	3,919	3,919	0	0	0
B6120505	LOS ANGELES	CA		02/03/2017		2, 141, 026	0	0	0	0	0	0	11, 162	11, 162	0	0	0
B7030201	LOS ANGELES	CA		05/09/2017		1,587,969	0	0	ļ0	ļ0	.  ō	0	11,025	11,025	ō	0	<u>0</u>
B7030701	LOS ANGELES	CA		06/23/2017		244,777	0	0	0	0	0	0	7,971 6,122	7,971 6,122	0	0	0
B7041002	LOS ANGELES	CA		06/05/2017	·····	1,818,842	 n	U	U	U	,	0			U	U	n
B7083102	LOS ANGELES	CA CA		11/20/2017		939,946	0	0	0	0	0	0	9,706	9,706	0	0	0
B7091801	LOS ANGELES	CA		11/15/2017		766,553	0	0	0	0	0	0	5, 135	5,135	0	0	0
B7100501	LOS ANGELES	CA		11/29/2017		485,400	0	0	0	0	0	0	3, 175	3, 175	0	0	0
B7101201	LOS ANGELES	CA		11/21/2017		2,579,208	0	0	0	19,339	19,339	0	5,536	5,536	0	0	0
B8020104	LOS ANGELES	CA		04/20/2018		1,071,574	0	0	0	0	0	0	6,805	6,805	0	0	0
B8030503	LOS ANGELES	CA		05/31/2018		478,435	0	0	0	0		0	2,945	2,945	0	0	0
B8050404	LOS ANGELES	CA		07/18/2018		1,908,586	0	0	0	0		0	11,589	11,589	0	0	0
B8071903 B8072304	LOS ANGELES	CA		09/28/2018		596,241	0	0	0	0	0	0			0	0	0
B8072604	LOS ANGELES			10/03/2018		889.655	 n	n	n	n	n	n	5, 169	5.312	n	n	n
B8073004	LOS ANGELES	CA		11/13/2018		1,456,101	0	0	0	0	0	0	8,937	8.937	0	0	0
B8103006	LOS ANGELES	CA		01/18/2019		1,090,390	0	0	0	0	0	0	6,076	6,076		0	0
B9041603	LOS ANGELES	CA		06/25/2019		890,677	0	0	0	0	0	0	0	0	0	0	0
B9062002	LOS ANGELES	CA		08/28/2019		4,763,586	0	0	0	0	0	0	19,959	19,959	0	0	0
B9082901	LOS ANGELES	CA		10/17/2019		409,443	0	0	0	0	·  0	0	1,683	1,683	0	0	0
B9083002	LOS ANGELES	CA		11/14/2019	·····	667,460	0	0	ļō	ļō	0	0	4,067	4,067	ļ0	0	ļ0
B9091211	LOS ANGELES	CA		01/07/2020		1,738,326	0	0	0	0	0	0	10,921	10,921	0	0	0

				Showing A	All Mortgage Loans DIS	SPOSED, Trans										
1	Location	1	4	5 6 7 Change in Book Value/Recorded Investment									15	16	17	18
	2	3			Book Va		9	10	11	12	13	Book Value/				
					Record			Current				Recorded				
					Investm			Year's Other-		Total		Investment		Foreign		
					Exclud	0	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
					Accrue	ed Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal Intere	st Increase	(Amortization	) Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior Y	ear (Decrease)	^/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B9110601	LOS ANGELES	CA		02/28/2020	1,18	9,269	0	0	0	0	0	6,811			0	0
B9110602	LOS ANGELES	CA		02/26/2020	4 <sup>-</sup>	6,009	0	0	0	0	0	2,383	2,383	0	0	0
B9123101	LOS ANGELES	CA		04/22/2020		9, 124	0  0	0	0	0	0	2, 128			0	0
B9123102	LOS ANGELES	CACA		04/22/2020		2,591 9,124		0	0	0	0	5,413			0	0
C0030601	LOS ANGELES	CA		06/04/2020		0,847	)	0	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	0	0	11.024				
C0031803	LOS ANGELES	CA		06/18/2020		7,219	0	0	0	0	0	37,018			0	0
C0042403	LOS ANGELES	CA.		07/20/2020		9,278	D	0	0	0	0	23,320			0	0
C0042702	LOS ANGELES	CA		06/30/2020	1,04	7,329	0	0	0	0	0	6, 187		0	0	0
C0082502	LOS ANGELES	CA		10/30/2020		4,862	0	0	0	0	0	22, 171		0	0	0
00092301	LOS ANGELES	CA	· · · · · · · · · · · · · · · · · · ·	12/29/2020		5,000	j	0	0	ļō	0	164, 166			0	0
C0110902	LOS ANGELES	CA	·	12/17/2020	J9t	0,000	,		0	0	0	4,048			0	0
W6102001	LOS ANGELES	CACA.		02/17/2021	10 //0	8,812	,		0 ^	0	0				0	0
W8101601	LOS ANGELES	CA		12/11/2018		2,581	j	0	0	0	0				0	0
W9100801	LOS ANGELES	CA.		01/31/2020		0,000	o [	0	0	0	0	0	0	0	0	0
WC004002	LOS ANGELES	CA		06/29/2020	7,50	0,000	0	0	0	0	0	0	0	0	0	0
WC005004	LOS ANGELES	CA		08/03/2020	20,00		0	0	0	0	0	0	0	0	0	0
WC005005	LOS ANGELES	CA		08/03/2020	20,00		0	0	0	0	0	0	0	0	0	0
WC007005	LOS ANGELES	CA.		09/29/2020		5,950	0	0	0	0	0	0	0	0	0	0
B4120901	LOS GATOS	CA CA		03/05/2015		0, 193 2, 235	J	0	٥٥	0	0	4,493			0	0
A3031303	LOS GATOS	CA		07/02/2003		9,873	)	0	0	0	0	9,472			0	0
A2081903	LYNWOOD	CA.		10/24/2002		4,729	0	0	0	0	0	12,890			0	0
B2121401	MALIBU	CA		02/14/2013		6,302	)	0	0	0	0	1,606	1,606	0	0	0
C0111102	MALIBU	CA		01/15/2021		0	o	0	0	0	0	705,748		0	0	0
A7120707	MANTECA	CA		02/26/2007		1,632	0	0	0	0	0	2,621		0	0	0
B1080102 B4022406	MARINA DEL REY	CACA		09/30/2011		2,076	0	0	0	0	0	3,475			0	0
C0021403	MENIFEE	CA CA		05/15/2014		0,610 2,190	J	0	٥٥	0	0	10,350			0	0
B1082301	MENLO PARK	CA.		11/29/2011	5/	5,743	0	0	0	0	0	4,781			0	0
B1082301-1	MENLO PARK	CA		01/11/2019		9,822	D	0	0	0	0	1,565			0	0
B1112101	MENLO PARK	CA		02/09/2012		7,684	0	0	0	0	0			0	0	0
B7030905	MENLO PARK	CA		06/12/2017		8,909	0	0	0	0	0	13,641		0	0	0
B8052902	MENLO PARK	CA		08/07/2018	60	2,204	0	0	0	0	0	5,641	5,641	0	0	0
C0081002 B1110402	MENLO PARK	CACA		10/27/2020 03/20/2012		7,884 1,799	,	0	0	0	0	21,471		0	0	0
B5020204	MILLBRAE	CA CA		04/08/2015		6,673	)	0	٥٥	0		8,973				
A9031209	MILPITAS	CA		05/11/2009		9,551	j	0	0	0	0	4.046			0	0
B7010302	MILPITAS	CA		04/07/2017	15,37	6,366	0	0	0	0	0	82,588	82,588	0	0	0
B9041601	MILPITAS	CA	ļ	06/27/2019		9,556	0	0	0	0	0	11,569			0	0
A3061604	MISSION VIEJO	CA	ļ	12/31/2006		3,869	Q  Q	0	0	ļ0	0	6,834			ļ0	ļ0
C0052601 B2092101	MISSION VIEJO	CACA		08/04/2020	1,6	0,339 6,178	J	0	0	0	0	13,037		0	0	0
B8111401	MODESTO	CA.	·····	01/07/2019		9,908	,	n l	 n	n	n			0 n	n	n
B9053001	MODESTO	CA	L	07/15/2019		8,599	j	0	0	0	0	5,723			0	0
A8111901	MONROVIA	CA		01/23/2009	26	4, 163	0	0	0	0	0	3,602	3,602	0	0	0
A8111902	MONROVIA	CA		01/23/2009	14	8,916	0	0	0	0	0	2,032	2,032	0	0	0
B4012802	MONROVIA	CA	ļ	04/29/2014		3,632	00	0	0	0	0	9,806			0	0
C0030404	MONROVIA	CA	·····	05/12/2020		4,148	j	0	0	J0	0	10,970			ļ0	ļ0
A5113003	MONTEBELLO	CACA	·····	12/31/2006		3,761 3,521	, l		0	0	0	5,968			0	0
B3012502 B1060303	MONTEREY	CACA	·····	08/18/2011		2,241	)	n l	 n	n	0				n	n
B1060303-1	MONTEREY	CA		10/24/2013		0,794	j	0	0	0		4.064				
WC009005	MONTEREY	CA		12/17/2020	5,32	5,000	)	0	0	0	0	0	0	0	0	0
B6042707	MORENO VALLEY	CA		07/14/2016	2,50	3,523	0	0	0	0	0	19,634		0	0	0
B9081904	MORENO VALLEY	CA		11/12/2019		1,177	00	0	0	0	0	52,281		0	0	0
WC005002	MORENO VALLEY	CA	ļ	07/01/2020		0,000	j	0	0	J0	0	0	0	0	ļ0	ļ0
B4092501	MORGAN HILL	CA		11/05/2014		2,989	٥	J0	0	0	0	3,342	3,342		0	0

				Showing /	All Mortgage Lo	ans DISPO	SED, Transf	erred or Rep	aid During the	e Current Qu	uarter						
1	Location	1	4	5	6	7		Change	e in Book Value	e/Recorded Inv	/estment		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
B9100902	MORRO BAY	CA	1,700	01/27/2020	Duto	590,015	(Decircuse)	// tocretion	1 teeogriized	001101	1 0.3 10.11)	DOOK VAIGO	3,643	3,643	Diopodai	О	Diopodai
C0050601	MORRO BAY	CA		07/09/2020		1,270,055	0	0	0	0	0	0	16,006	16,006	0	0	0
B2022403	MOUNTAIN VIEW	.CA		03/30/2012		355,633	0	0	0	0	0	0	3,426	3,426	0	0	0
B3052101	MOUNTAIN VIEW	CA		08/29/2013		258,282	0	0	0	0	0	0	2,392	2,392	0	0	0
B4101401	MOUNTAIN VIEW	CA		12/19/2014		1, 180, 691	0	0	0	0	0	0	9,699	9,699	0	0	0
B4101401-1	MOUNTAIN VIEW	CA		10/09/2019		1,027,981	0	0	0	0	0	0	8,558	8,558	0	0	0
B4120502	MOUNTAIN VIEW	CA		03/11/2015		1,530,217	0	0	0	0	00	0	12,521	12,521	0	0	0
B7033003	MOUNTAIN VIEW	CA		05/08/2017		3,072,099	0	0	0	0	0	0	14,295	14,295	0	0	0
B7033003-1 B8092007	MOUNTAIN VIEW	CA		06/18/2019		513,977	0	0	0	0	0	0	2,393	2,393	0	0	0
C0032002	MOUNTAIN VIEW	CA.		11/28/2018 06/18/2020			 n	0 n	0	u		0	12,486	12,486 5,038	0	0	0 n
B1082601	MURRIETA	CA	·	11/09/2011		791,707	ں۔۔۔۔۔۔۔ ۱	n	0 n	n	n	n	8,786	8,786	n	n	n
B8082801	MURRIETA	CA	[	10/16/2018		731,691	0		n	n	ı [n	0	4,370	4,370	n	n	0
B9011102	MURRIETA	CA		03/29/2019		662,609	0	0	0	0	0	0	3,906	3,906		0	0
B1030806	NAPA	CA		05/31/2011		811, 163	0	0	0	0	0	0	8,000	8,000	0	0	0
C0030205	NAPA	CA		05/28/2020	ļ	17,066,111	0	0	0	0	00	0	83,025	83,025	0	0	0
A8051201	NATIONAL CITY	CA		07/18/2008		1,513,721	0	0	0	0	0	0	13,433	13,433	0	0	0
B6021703	NEEDLES	CA		04/08/2016		2,285,695	0	0	0	0	0	0	17,947	17,947	0	0	0
A7122002	NEWARK	CA		02/28/2008		219,049	0	0	0	0	0	0	2,065	2,065	0	0	0
B7101301	NEWPORT BEACH	CACA	·	12/21/201706/12/2008		9,728,166 160,043			0	0		0	55,895 2,262	55,895 2,262	0	0	
B1030205	NEWPORT BEACH			04/11/2011		381,125	٥			o	)o		4,448	4,448	٥	0	
B3021302	NEWPORT BEACH	CA		04/15/2013		393,633	0	0	0	0	0	0	11,406	11,406	0	0	0
B6042002	NEWPORT BEACH	CA		06/30/2016		3,411,415	0	0	0	0	0	0	18,904	18,904	0	0	0
B6042002-1	NEWPORT BEACH	CA		04/12/2017		727,492	0	0	0	0	00	0	3,562	3,562	0	0	0
B6121302	NEWPORT BEACH	CA		03/07/2017		797,240	0	0	0	0	0	0	5,641	5,641	0	0	0
B6121303	NEWPORT BEACH	CA		03/07/2017		1,219,305	0	0	0	0	00	0	8,627	8,627	0	0	0
B0112201	NIPOMO	CA		02/01/2011		259,576	0	0	0	0	0	0	2,627	2,627	0	0	0
B0112202	NIPOMO	CA		02/01/2011		170,870	0	0	0	0	0	0	2,025	2,025	0	0	0
B4050703 W9080101	NIPOMO	CA.		12/01/2014		1, 189, 328 4, 113, 580	٥٥	0	0	0	0	0	9,382	9,382	0	0	0
C0110603	NORCO	CA		01/22/2021		4,113,300	00	0	0	0	0	0	1.783	1.783	0	0	0
A3021909	NORTH HIGHLANDS	CA.		05/01/2003		526,556	0	0	0	0	0	0	15,113	15, 113	0	0	0
B1061402	NORTH HOLLYWOOD	CA.		11/15/2011		906,255	0	0	0	0	0	0	31,987	31,987	0	0	0
B1110903	NORTH HOLLYWOOD	CA		01/06/2012		992,392	0	0	0	0	0	0	9,932	9,932	0	0	0
B2021701	NORTH HOLLYWOOD	CA		05/09/2012		981,794	0	0	0	0	00	0	2,884	2,884	0	0	0
B2031312	NORTH HOLLYWOOD	CA	ļ	08/07/2012	ļ	490 , 186	0	0	0	0	00	0	7,540	7,540	0	0	0
B3052004	NORTH HOLLYWOOD	CA		08/21/2013		402,146	0	0	0	0	<u> </u>  0	0	5,875	5,875	0	0	0
B6022501	NORTH HOLLYWOOD NORTH HOLLYWOOD	CACA		04/21/2016 08/23/2018		1,803,768 238,029	0	0	0	0	.  0	0	13,564	13,564	0	0	0
C0012801	NORTH HOLLYWOOD	UACA		08/23/2018			 n	0 n	0 n	u	,  0 n	0	5,249	5,249		U	u
A9030401	NORTHRIDGE	CA CA		04/29/2009		1,252,718	 n	n	n	n	n	n			n	n	n
B4021803	NORTHRIDGE	CA.		05/08/2014		1,080,950	0	0	0	0	0	0	8,829		0	0	0
C0082503	NORTHRIDGE	CA		10/30/2020		3,385,371	0	0	0	0	0	0	19,572	19,572	0	0	0
B1040805	Norwalk	CA		06/08/2011		454, 132	0	0	0	0	00	0	5, 171	5, 171	0	0	0
B1062106	NOVATO	CA		09/13/2011		494,412	0	0	0	0	00	0	5,626	5,626	0	0	0
A9030421	OAKDALE	CA		05/19/2009		263,331	0	0	0	0	ļ0	0	4,802	4,802	0	0	0
A4042425	OAKLAND	CA		07/01/2004		317,050	0	0	0	ļ0	.  ō	0	6,802	6,802	ō	0	0
A4042425-1 A5102404	OAKLAND	CA		04/29/2014		91,221 225,035	0	0	0	0		0			0	0	0
A8012505	OAKLAND	GA		04/23/2008		173,362	ں۔۔۔۔۔۔۔ ۱	n	0 n	n	,o	0 n	9,453		n	n	n
B0042001	OAKLAND	CA		04/23/2000		197.504	 0	0		0	0	0	4, 182	4, 182	0	0	0
B1052301	OAKLAND	CA		10/27/2011		433,022	0	0	0	0	0	0	7,242		0	0	0
B1052301-1	OAKLAND	CA		10/30/2014		1,021,775	0	0	0	0	0	0	8,282	8,282	0	0	0
B3022501	OAKLAND	CA		04/08/2013		501,777	0	0	0	0	0	0	4,768	4,768	0	0	0
B5081301	OAKLAND	CA		10/29/2015		649,365	0	0	0	0	0	0	12,766	12,766	0	0	0
B7030807	OAKLAND	CA	ļ	05/23/2017	<b></b>	1,474,271	0	0	0	0	0	0		7,137	0	0	0
B7100402	OAKLAND	CA	<u> </u>	12/01/2017	ļ	2,560,916	0	ļ0	0	ļ0	.   <u>0</u>	ļ0	11,896	11,896	<u>0</u>	0	ļ0
B9031901	OAKLAND	CA		05/29/2019		514,310	0	0	0	0		0	2,946	2,946	0	0	0

				Showing A	All Mortgage Loa	ans DISPOS	SED, Transf	erred or Rep	aid During the	e Current Qu	uarter						
1	Location	1	4	5									14	15	16	17	18
	2	3			E	Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	) Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired		Prior Year	(Decrease)	/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
W9071201	OAKLAND	CA	Турс	10/17/2019	Buto	3,752,985	(Decircuse)	77 TOCICUON	nccognized	001101	1 0.3 10.11)	DOOK VAIGO	Diopodai	0	Diopodai	О	Diopodai
B6120106	OAKLEY	CA		03/28/2017		8,252,255	0	0	0	0	0	0	45,397	45,397	0	0	0
C0020402	OAKLEY	CA		04/15/2020		9,404,214	0	0	0	0	0	0	43,261	43,261	0	0	0
A3012802	OCEANSIDE	CA		04/25/2003		92,288	0	0	0	0	0	0	8,889	8,889	0	0	0
A3012803	OCEANSIDE	CA		04/25/2003			0	0	0	0	0	0	5,926	5,926	0	0	0
A6061301	OCEANSIDE	CA		08/16/2006		426,078	0	0	0	0	0	0	9, 193	9, 193	0	0	0
B0061726	OCEANS I DE	CA		08/18/2010		650,310	0	0	0	0	00	0	7,348	7,348	0	0	0
B0061726-1	OCEANSIDE	CA		06/18/2018		560,926	0	0	0	0	0	0	6, 127	6, 127	0	0	0
B3081907 A7081001	OCEANSIDE	CACA		10/15/2013		901,693	0	0	0	0		0		7,834 5,355	0	0	0
B2020602	OJAI	CA.		03/29/2012			 n	0 n	0	0		0			0	0	0 n
A9030417	ONTARIO	CA		05/29/2012		155,722	ں۔۔۔۔۔۔۔ ۱	n	n	o	n	n	2,053	2,053	n	n	n
B0081802	ONTARIO	CA.	L	10/20/2010		149,976	0		0		) [n	0	1,830	1,830	n	n	0
B2051802	ONTARIO	CA		08/14/2012		1, 151, 560	0	0	0	0	0	0	11,328	11,328		0	0
B3032804	ONTARIO	CA		06/19/2013		666,771	0	0	0	0	0	0	6,338	6,338	0	0	0
B5030604	ONTARIO	CA	ļ	05/28/2015		1,580,021	0	0	0	0	00	0	12,914	12,914	0	0	0
B5060302	ONTARIO	CA	ļ	08/27/2015		362,928	0	0	0	0	0	0	2,714	2,714	0	0	0
B6020204	ONTARIO	CA		04/25/2016		1,215,550	0	0	0	0	0	0	8,658		0	0	0
B6111402	ONTARIO	CA		01/31/2017		13,657,602	0	0	0	0	0	0	81,555	81,555	0	0	0
B6111402-1	ONTARIO	CA	· · · · · · · · · · · · · · · · · · ·	09/25/2019		2,925,756 1,128,485			0	0		0	16,508 7,102	16,508 7,102	0	0	
C0121101	ONTARIO	CA		02/26/2021		1, 120,400 N	٥١	o		0	)o		344,275	344,275	٥	0	
W8073101	ONTARIO	CA		09/07/2018		11,077,843	0	0	0	0	0	0	33,653	33,653	0	0	0
A2060301	ORANGE	CA		07/25/2002		1,515,733	0	0	0	0	0	0	38,433	38,433	0	0	0
A7040504	ORANGE	CA		06/07/2007		208,579	0	0	0	0	00	0	3,453	3,453	0	0	0
A9030601	ORANGE	CA		04/20/2009		1,459,409	0	0	0	0	0	0	35,487	35,487	0	0	0
B2030202	ORANGE	CA		05/01/2012		456,873	0	0	0	0	00	0	4,699	4,699	0	0	0
B7012005	ORANGE	CA		03/23/2017		554,805	0	0	0	0	00	0	3,782	3,782	0	0	0
B8032101	ORANGE	CA		05/22/2018		307,596	0	0	0	0	0	0	1,863	1,863	0	0	0
B9070901	ORANGE	CA.		10/16/2019			٥٥	0	0	0	0	0	2,778	2,778 5,364	0	0	0
C0090406	ORANGE	CA.		11/24/2020		1,380,400	00	0	0	0	0	0	8,230		0	0	0
B4101006	OTAY MESA	CA.		11/24/2014		296,846	0	0	0	0	0	0		6,613	0	0	0
B4101008	OTAY MESA	CA		11/24/2014		557,359	0	0	0	0	0	0	12,415	12,415	0	0	0
A7020901	OXNARD	CA		05/03/2007		521,259	0	0	0	0	0	0	5,661	5,661	0	0	0
B1110403	OXNARD	CA		02/09/2012		358,279	0	0	0	0	0	0	3,439	3,439	0	0	0
B3062008	OXNARD	CA		09/11/2013		1,275,004	0	0	0	0	00	0	11,584	11,584	0	0	0
B4042402	OXNARD	CA	····	07/15/2014		2,263,091	0	0	0	0	<u> </u>  0	0	12,537	12,537	0	0	0
B4060903 B5070201	OXNARD OXNARD	CACA.		09/12/2014		492,750	0	0	0	0	.  0	0	4, 184 9,753	4, 184 9.753	0	0	0
B5070201 B5082004	OXNARD	CA		11/16/2015		1,241,124	 n	0 n	0	0	,  0 n	0				U	u
00031801	OXNARD	CA CA		06/11/2020		2,513,149	 n	n	n	n	n	n		15, 111	n	n	n
B7042101	PACIFIC PALISADES	CA		07/13/2017		1,752,015	0	0	0	0	0	0	12,018	12,018	0	0	0
B9082001	PACIFIC PALISADES	CA.		10/28/2019		1,454,752	0	0	0	0	0	0	9,445	9,445	0	0	0
B3032702	PACIFICA	CA	ļ	06/07/2013		318,087	0	0	0	0	00	0	2,868	2,868	0	0	0
B3070502	PACO I MA	CA	ļ	12/02/2013		431, 167	0	0	0	0	00	0	5,825	5,825	0	0	0
B9031103	PACOIMA	CA	·	05/02/2019		1,379,279	0	0	0	0	ļ0	0		7,328	0	0	0
A7031411	PALM DESERT	CACA		06/25/2007		606,441	0	0	0	0	.  ō	0	19,822	19,822	ō	0	0
A8082102 B1112304	PALM DESERT	CACA	·	10/30/2008		645,584	0	0	0	0		0	9,272 3,147	9,272 3,147	0	0	0
B2011304	PALM DESERT	CA		03/07/2012		1, 150, 112	ں۔۔۔۔۔۔۔ ۱	n	0 n	u	,o	0 n			n	n	n
B2020302	PALM DESERT	CA		03/07/2012		265,405	 0	0	0		0	0	9.000	9,000	0	0	0
B7022204	PALM DESERT	CA		04/07/2017		1,324,966	0	0	0	0	0	0	9,466	9,466	0	0	0
B5020510	PALM SPRINGS	CA		03/11/2015		833,472	0	0	0	0	0	0	7, 185	7, 185	0	0	0
B7070601	PALM SPRINGS	CA		09/29/2017		810,257	0	0	0	0	0	0	5,406	5,406	0	0	0
C0120304	PALM SPRINGS	CA		01/28/2021		0	0	0	0	0	0	0	206,684	206,684	0	0	0
B5013005	PALMDALE	CA	ļ	04/16/2015		360,546	0	0	0	0	0	0	4,604	4,604	0	0	0
B8040601	PALMDALE	CA	····	05/31/2018	····	15, 129, 747	0	ļ0	0	0	0	0	26,973	26,973	0	0	ļ0
B2012601	PALO ALTO	CA		03/01/2012	····	3,998,811	0	0	0	35,903	35,903	0	0	0	0	0	0

				Showing A	All Mortgage Loa	ans DISPO	SED, Transf	erred or Rep	aid During the	e Current Qu	uarter						
1	Location	1	4	5	5 6 7 Change in Book Value/Recorded Investment								14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired		Prior Year	(Decrease)	/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
B1062203	PANORAMA CITY	CA	Турс	09/15/2011	Date	182,082	(Decireuse)	// teeretion	1 teeogriized	001101	1 0.3 10.11)	DOOK VAIGO	14,935	14,935	Diopodai	О	Diopodai
C0101602	PANORAMA CITY	CA		12/18/2020		2,000,000	0	0	0	0	0	0	268,024	268,024	0	0	0
A6090602	PASADENA	.CA		11/16/2006		100,358	0	0	0	0	0	0	18,205	18,205	0	0	0
A8020811	PASADENA	CA		03/31/2008		1,265,030	0	0	0	0	0	0	19,301	19,301	0	0	0
B2031202	PASADENA	CA		05/21/2012		253,019	0	0	0	0	0	0	40,971	40,971	0	0	0
B3050305	PASADENA	CA		08/08/2013		1,229,095	0	0	0	0	0	0	11, 104	11, 104	0	0	0
B5071401	PASADENA	CA		09/25/2015		1,457,567	0	0	0	0	00	0	17,737	17,737	0	0	0
B5110501	PASADENA	CA		01/19/2016		547,669	0	0	0	0	0	0	10,263	10,263	0	0	0
B7080201	Pasadena Pasadena	CA		09/11/2017		2,976,256 672,698	0	0	0	0		0	21,794	21,794	0	0	0
W8111201	PASADENA	CA.		12/21/2018		15,250,000	 n	0	0	0		0			0	0	0 n
A8012903	PASO ROBLES	CA		04/17/2008		15,250,000	ں ۱	n	0 n	n	n	n	2,374	2,374	n	n	n
A8012904	PASO ROBLES	CA	L	04/17/2008		193,362	0	n	n	n	ı [n	0	2,374	2,374	n	n	n
B3012806	PASO ROBLES	CA		04/05/2013		363,878	0	0	0	0	0	0	3,505	3,505	0	0	0
B4112602	PASO ROBLES	CA		02/12/2015		298,372	0	0	0	0	0	0	2,452	2,452	0	0	0
B4112603	PASO ROBLES	CA	ļ	02/12/2015		467,553	0	0	0	0	00	0	3,843	3,843	0	0	0
B4112604	PASO ROBLES	CA	ļ	02/12/2015	ļ	356,537	0	0	0	0	0	0	2,931	2,931	0	0	0
B4112605	PASO ROBLES	CA		02/12/2015		325,337	0	0	0	0	0	0	2,675	2,675	0	0	0
B5102601	PASO ROBLES	CA		01/04/2016		915,645 766,147	0	0	0	0	0	0			0	0	0
B6070802	PASO ROBLES	CACA	· · · · · · · · · · · · · · · · · · ·	10/21/2016			٥٥	0	0	0		0	13,771		0	0	0
B2101503	PERRIS			01/03/2013		288,875	٥٥			0	)o		4,272	4,272	٥	0	
B8102601	PERRIS	CA		11/30/2018		678,268		0	0	0	0	0	2,681	2,681	0	0	0
B9032702	PERRIS	CA		06/04/2019		4,771,865	0	0	0	0	0	0	28,599	28,599	0	0	0
C0112302	PERRIS	CA		02/24/2021		0	0	0	0	0	00	0	659,250	659,250	0	0	0
A4042403	PETALUMA	CA		07/01/2004		369,942	0	0	0	0	0	0	7,935	7,935	0	0	0
A4042403-1	PETALUMA	CA		04/29/2014		116,059	0	0	0	0	00	0	1,048	1,048	0	0	0
B4020301	PETALUMA	CA		05/05/2014		204,280	0	0	0	0	00	0	13,580	13,580	0	0	0
C0010801	PICO RIVERA	CA		03/13/2020		1,245,678	0	0	0	0	0	0	7,479	7,479	0	0	0
B3062002	PISMO BEACH	CA		09/10/2013 03/27/2014		379, 158 310, 078	 0	0	0	0	0	0			0	0	0
B8040504	PISMO BEACH	CA		03/27/2014		8,831,583	00	0	0	0	0	0	29,472	29,472	0	0	0
B4090401	PITTSBURG	CA		10/07/2014		678,788	0	0	0	0	0	0	5,803	5,803	0	0	0
B5081005	PLACENTIA	CA.		11/12/2015		1, 174, 458	0	0	0	0	0	0	9,242	9,242	0	0	0
B6060305	PLACENTIA	CA		08/01/2016		2, 195, 425	0	0	0	0	0	0	16,827	16,827	0	0	0
B8010402	PLACENTIA	CA		03/15/2018		2,226,983	0	0	0	0	0	0	14,333	14,333	0	0	0
A4042407	PLEASANTON	CA		12/31/2006		244 , 184	0	0	0	0	00	0	5,236	5,236	0	0	0
A4042407-1	PLEASANTON	CA	····	04/30/2014		73,976	0	ļ0	0	0	<u> </u>  0	0	668	668	0	0	0
B8071902 B5091702	PLEASANTON POLLOCK PINES	CA		10/04/2018		754,202 358,583	0	0	0	0	.  0	0	4,430 2,638	4,430 2,638	0	0	ļ0
A4042426	POMONA POMONA	UACA		03/31/2016		358,583	 n	0	0 n	u	,  0 n	0				U	0 n
A4042426-1	POMONA	CA CA		04/29/2014		91,221	ں ۱	n	n	n	n	n			n	n	n
A5120209	POMONA	CA.		12/31/2006		352,578	0	0	0	0	0	0	13,915	13,915	0	0	0
A7101701	POMONA	CA		12/11/2007		921,540	0	0	0	0	0	0	14,323	14,323	0	0	0
B1080203	POMONA	CA	ļ	10/31/2011		1,213,651	0	0	0	0	00	0	11,494	11,494	0	0	0
B5092404	POMONA	CA	ļ	12/18/2015		4,051,152	0	0	0	0	00	0	22,345	22,345	0	0	0
B8082402	POMONA	CA	·	10/24/2018		1,403,962	0	0	0	0	ļ0	0			0	0	0
B9031805	POMONA POMONA	CA		06/03/2019		901,090	ō	ļ	0	ļ0	.  ō	0	5,041	5,041	ō	0	ļ0
B9091208	PORT HUENEME	CACA	·	12/05/2019 12/12/2002		1,934,478 105,676	0	0	0	0		0	12,009	12,009	0	0	0
C0060401	PORTERVILLE	GA		08/07/2020		2,644,145	ں۔۔۔۔۔۔ ۱	n	0 n	0 n	,o	0 n	16,009	11,897	n	n	n
A2102901	POWAY	CA		01/30/2003		2,044,143	ں ۱	0		0	0	0	23,841	23.841	0	0	0
A2102901-1	POWAY	CA.		07/26/2012		78,591		0	0	0	0	0	8,715	8,715	0	0	0
B2041002	POWAY	CA		07/19/2012		602,014	0	0	0	0	0	0	6,028	6,028	0	0	0
B5050404	POWAY	CA		07/28/2015		494,324	0	0	0	0	0	0	10,267	10,267	0	0	0
B2031605	RAMONA	CA		05/30/2012		1,773,509	0	0	0	0	0	0	17,423	17,423	0	0	0
B5022403	RAMONA	CA	ļ	05/08/2015	ļ	2,521,186	0	0	0	0	0	0	21,463	21,463	0	0	0
00052001	RAMONA	CA	····	07/17/2020	ļ	1,983,283	0	ļ0	0	J0	.   <u>0</u>	ļ0	12,073	12,073	<u>0</u>	0	ļ0
A6070706	RANCHO CORDOVA	CA	·	09/28/2006		238,545	0	ļ0	0	0		0	4,360	4,360	0	0	0

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

				Showing /	All Mortgage Loa	ans DISPO	SED, Transf	erred or Repa	aid During the	e Current Qu	uarter						
1	Location	1	4	5	6	7		Change	e in Book Value	e/Recorded Inv	/estment		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
B1082605	RANCHO CORDOVA	CA	1,700	11/07/2011	Bato	2,083,076	(Decrease)	// tocretion	1 CCCOGINIZCO	001101	1 0.3 10.11)	DOOK VAIGO	20,468	20,468	Люрова	О	Diopodai 0
B1082605-1	RANCHO CORDOVA	CA		05/10/2019		1,701,837	0	0	0	0	0	0	17,745	17,745	0	0	0
B2030604	RANCHO CORDOVA	CA		04/26/2012		1,067,826	0	0	0	0	0	0	35,813	35,813	0	0	0
B6050403	RANCHO CORDOVA	CA		06/30/2016		4,325,621	0	0	0	0	00	0	32, 123	32, 123	0	0	0
B4040703	RANCHO CUCAMONGA	CA		06/06/2014		294,697	0	0	0	0	0	0	3,889	3,889	0	0	0
C0022502	RANCHO CUCAMONGA	CA		05/21/2020		1,451,211	0	0	0	0	00	0	6,764	6,764	0	0	0
B1080801	RANCHO DOMINGUEZ	CA		09/23/2011		1,080,497	0	0	0	0	00	0	10,783	10,783	0	0	0
B2012403	RANCHO DOMINGUEZ	CA		03/30/2012		959,685	0	0	0	0	0	0	9,788	9,788	0	0	0
A6041002 B1082302	RANCHO SANTA MARGARITAREDDING	CA		12/31/2006		132,017	0	0	0	0	0	0	2,222	2,222 4,056	0	0	0
	REDD ING	CA		11/02/2012		1, 169, 786	 n	0	0	u		0	4,056	4,056	 n	0	
B3052805	REDD ING	CA	·	08/08/2013			ں ۱	n	n	n	n	n	2,699	2,699	 n	n	n
A2091905	REDLANDS	CA	[	12/03/2002		165,077	0	n	n	n	) [0	0	18,669	18,669		n	
B1030404	REDLANDS	CA		05/25/2011		1,555,470	0	0	0	0	0	0	15,007	15,007	0	0	0
A5060802	REDWOOD CITY	CA		08/25/2005		131,346	0	0	0	0	0	0	2,700	2,700	0	0	0
A5060803	REDWOOD CITY	CA		08/25/2005		125,777	0	0	0	0	00	0	2,585	2,585	0	0	0
A7052407	REDWOOD CITY	CA		08/17/2007		103,498	0	0	0	0	00	0	11,711	11,711	0	0	0
A8012308	REDWOOD CITY	CA		04/01/2008		226,268	0	0	0	0	00	0	3,394	3,394	0	0	0
B3011603	REDWOOD CITY	CA		03/07/2013		232,704	0	0	0	0	00	0	2,259	2,259	0	0	0
B3043004 B4111102	REDWOOD CITY	CACA	·	07/22/2013		196,982 2,258,654		0	0	0	0	0	1,794 18,683	1,794		0	0
B5021305	REDWOOD CITY	CA		06/15/2015		1,358,485	٥٥		0	o	0		11,652	11,652	٥	0	
B5040203	REDWOOD CITY	CA		06/30/2015		1,746,171		0	0	0	0	0	14,219	14,219		0	0
	REDWOOD CITY	CA		11/28/2018		510,343	0	0	0	0	0	0	2,860	2,860	0	0	0
C0031602	REDWOOD CITY	CA		06/11/2020		3,442,314	0	0	0	0	00	0	15,970	15,970	0	0	0
C0031603	REDWOOD CITY	CA		06/11/2020		3, 148, 458	0	0	0	0	0	0	14,606	14,606	0	0	0
B9050701	RIALTO	CA		07/24/2019		335,313	0	0	0	0	00	0	1,998	1,998	0	0	0
C0060101	RICHMOND	CA		08/12/2020		795,231	0	0	0	0	00	0	4,816	4,816	0	0	0
B4022403	RIDGECREST	CA		05/15/2014		1,617,181	0	0	0	0	0	0	13,383	13,383	0	0	0
B7060502 B7042104	RIPON	CA.		08/24/2017 07/11/2017		624,582	٥٥	0	0	0	0	0	4,394	4,394 16,400	٥	0	0
A4040228	RIVERSIDE	CA.		07/06/2004		151,892	٥٥	0	0	0	0	0	8,637	8.637	٥	0	
A5072102	RIVERSIDE	CA.		10/14/2005		206,824	0	0	0	0	0	0		8,450	0	0	0
A7010502	RIVERSIDE	CA		01/31/2008		292, 191	0	0	0	0	00	0	4,575	4,575	0	0	0
A8061310	RIVERSIDE	CA		09/04/2008		1,244,152	0	0	0	0	0	0	10,886	10,886	0	0	0
B1020103	RIVERSIDE	CA		03/31/2011		1,857,220	0	0	0	0	00	0	18,627	18,627	0	0	0
B2022810	RIVERSIDE	CA		04/26/2012		260 , 150	0	0	0	0	0	0	2,726	2,726	0	0	0
B2031203	RIVERSIDE	CA		05/10/2012		340,991	0	0	0	0	<u> </u>  0	0	3,200	3,200	0	0	0
B2061802 B2070302	RIVERSIDE	CA		08/28/2012		389,998 1,274,598	0	0	0	0		0	6, 142	6, 142 12,595	0	0	0
B2070302 B2090701	RIVERSIDE	CA		09/28/2012		1,2/4,598	0 n	0	0	0	0	0	12,595	12,595		0	0
B2101505	RIVERSIDE	CA CA		01/03/2013		247,551	0n	n	n	n	n	n	3,664		٥	n	n
B3031308	RIVERSIDE	CA		05/16/2013		934,203	0	0	0	0	0	0	8,595	8,595	0	0	0
B3062001	RIVERSIDE	CA		09/13/2013		378,474	0	0	0	0	0	0	3,285	3,285	0	0	0
B5040701	RIVERSIDE	CA		06/25/2015		12,347,907	0	0	0	0	00	0	100,268	100,268	0	0	0
B6031103	RIVERSIDE	CA		05/24/2016		824,715	0	0	0	0	0	0	6,344	6,344	0	0	0
B6031104	RIVERSIDE	CA		05/24/2016		2,111,283	0	0	0	0	0	0	16,241	16,241	0	0	0
B8091305	RIVERSIDE	CA		11/08/2018		1,112,308	0	0	0	ļ0	.  0	0	6,714	6,714	0	0	0
B9040402	RIVERSIDE	CACA.	}	05/23/2019		302,709	0	0	0	0	0	0	1,704 3,428	1,704	0	0	
C0070601	RIVERSIDE	CA	<u> </u>	08/29/2019 09/15/2020			 n	0 n	0	0		0		3,428	0	0	
C0080402	RIVERSIDE	CA		10/02/2020		1,246,739	 n	n	0 n	n	n	n	7,606		 n	n	0
C0090404	RIVERSIDE	CA.		11/19/2020			0	0	0	0	0	0	5,325	5.325	0	0	0
C0101604	RIVERSIDE	CA		12/11/2020		650,000	0	0	0	0	0	0	1,919	1,919	0	0	0
B0080602	ROCKLIN	CA		10/07/2010		84,382	0	0	0	0	0	0	1,710	1,710	0	0	0
A9020210	RODEO	CA		04/28/2009		698,964	0	0	0	0	0	0	7,712	7,712	0	0	0
B8072402	ROHNERT PARK	CA	ļ	10/31/2018		926,616	0	0	0	0	00	0	5,533	5,533	0	0	0
00031102	ROHNERT PARK	CA	ļ	05/21/2020		3, 135, 919	0	0	0	0	·  0	0	19,628	19,628	ō	0	0
B1021805	ROSEMEAD	CA	l	05/09/2011		2,246,307	0	0	0	ļ0	0	0	22, 153	22, 153	0	0	0

				Showing A	All Mortgage Loans	s DISPOS	SED, Transfe										
1	Location		4	5	6	7		Change	e in Book Value	Recorded Inv	vestment vestment		14	15	16	17	18
	2	3				ok Value/	8	9	10	11	12	13	Book Value/				
						ecorded			Current				Recorded				
						vestment			Year's Other-		Total		Investment		Foreign		
						xcluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal I	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Pr	rior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
A3041703	ROSEVILLE	CA		07/03/2003		158,335	0	0	0	0	00	0	4,309	4,309 17,077	0	0	0
A4071603	ROSEVILLE			10/04/2004		303,538	0	0	0	0	0	0	17,077	17,077	0	0	0
A7030111	ROSEVILLE	CA		04/30/2007		323,084	0	0	0	0	00	0	5,243	5,243		0	0
B3032102 B3041204	ROSEVILLE	CACA		06/04/2013		746,228629,613	٥٥		0	0	0	0	7,093	7,093 5,944		0	0
B6061702	ROSEVILLE	CA.		10/07/2016		4,472,320	0	0	0	0	0	0	80.957	80.957		0	0
B8012601	ROSEVILLE	.CA.		04/26/2018		3,417,558	0	0	0	0	0	0	18,813	18,813		0	0
B8022102	ROSEVILLE	CA		04/12/2018		465,600	0	0	0	0	0	0	2,780	2,780		0	0
B9053104	ROSEVILLE	CA		08/22/2019		9,576,804	0	0	0	0	0	0	58,722	58,722		0	0
A7060104	ROWLAND HEIGHTS	CA		08/23/2007		1,010,936	0	ļ	0	ļ	0	0	16,276	16,276		ļ0	0
B1030203 B6082501	ROWLAND HEIGHTS	CA	·	06/16/2011		505,070 151,304	0	0	0	0	0	0	19,262	19,262 1,661		0	0
B0051701	RUBIDOUX	CA		08/31/2010	·····	2, 106, 703	 n	n	n	n	,o	n	26,876	26,876		n	n
B0051701-1	RUBIDOUX	CA		11/01/2016		1,857,358	0	0	0	0	0	0	14,616	14,616		0	0
A4122002	SACRAMENTO	CA		03/03/2005		1,017,768	0	0	0	0	0	0	34,515	34,515		0	0
A5122802	SACRAMENTO	CA		12/31/2006		110,986	0	0	0	0	0	0	4,411	4,411	0	0	0
A6053004	SACRAMENTO	CA		07/19/2006		1, 176, 444	0	0	0	0	0	0	8,434	8,434	0	0	0
A7031401	SACRAMENTO			05/24/2007		228,781	0	0	0	0	00	0	3,487	3,487	0	0	0
B1031702 B2022301	SACRAMENTO	CACA		05/24/201105/04/2012		340,269 519,751	0	0	0	0	0	0	3,741 5.109	3,741 5,109		0	0
B2101803	SACRAMENTO	CA CA		01/10/2013		608, 168	٥	0		0	0		17,761				
B3013011	SACRAMENTO	CA		04/15/2013		506,990	0	0	0	0	0	0	13.682	13.682		0	0
B4032701	SACRAMENTO	CA		05/28/2014		1,021,415	0	0	0	0	00	0	13,586	13,586		0	0
B4040704	SACRAMENTO	CA		06/12/2014		276,889	0	0	0	0	0	0	2,307	2,307		0	0
B4062304	SACRAMENTO	CA		09/02/2014		201,220	0	0	0	0	0	0	1,664	1,664		0	0
B5031701	SACRAMENTO	CA		07/01/2015		1,901,509	0	0	0	0	00	0	10,295	10,295		0	0
B5050805 B5051902	SACRAMENTO SACRAMENTO	CA		07/22/2015		236,678 274,104	٠٥	0	0	0	0	0	4,826 1,911	4,826 1,911	0	0	0
B5061701	SACRAMENTO	CA CA		08/31/2015		1,840,583	٥	0		0	0	0	37,109	37,109		0	0
B5082701	SACRAMENTO	CA		12/01/2015		3,031,487	0	0	0	0	0	0	23,706	23,706		0	0
B5083102	SACRAMENTO	CA		12/31/2015		761,815	0	0	0	0	0	0	8,791	8,791		0	0
B6030702	SACRAMENTO	CA		05/10/2016		600,874	0	0	0	0	00	0	4,446	4,446		0	0
B6030702-1	SACRAMENTO	CA		10/22/2019		566,201	0	0	0	0	0	0	4, 190	4, 190		0	0
B6030703 B6030704	SACRAMENTO	CACA		05/10/2016 05/10/2016		1, 189, 8712, 809, 420	0	0	0	0	0	0	9,022	9,022 21,301		0	0
B6040803	SACRAMENTO SACRAMENTO	CA		05/10/2016		2,809,420	 0	0	0	0	0	0	16,828	16,828		0	0
B6040805	SACRAMENTO	CA.		05/26/2016		1,457,026	0	0	0	0	0	0	10,889	10,889		0	0
B6040806	SACRAMENTO	CA		05/26/2016		860,980	0	0	0	0	0	0	6,434	6,434	0	0	0
B6040806-1	SACRAMENTO	CA		06/04/2018		838,577	0	0	0	0	0	0	5,701	5,701		0	0
B6040807	SACRAMENTO	CA		05/26/2016		1, 192, 137	0	0	0	0	.  ō	0	8,908	8,908		0	0
B6040808 B6040809	SACRAMENTO	CACA	·	05/26/2016	<del> </del>	5, 165, 925 711, 936	0	ļ0	0	0	0	0	38,601	38,601		0	0
B6041806	SACRAMENTO	CA		05/26/2016		1, 142, 426	 n	n	n	n	n	n			n	n	n
B6110903	SACRAMENTO	CA		02/08/2017		2,084,710	0	0		0	0	0	15,190	15, 190		0	0
B7100604	SACRAMENTO	CA		12/28/2017		1,699,916	0	0	0	0	0	0	7,763	7,763		0	0
B8100416	SACRAMENTO	CA		12/19/2018	ļ	16, 181, 121	0	0	0	0	0	0	80,396	80,396	0	0	0
B8102201	SACRAMENTO	CA		01/11/2019		668,920	0	ļ	0	ļ0	0	0	2,671	2,671		ļ0	0
C0012903 C0102602	SACRAMENTO	CACA		05/28/2020		2,810,082	0 n	0	0	0	0	0	16,690	16,690 405,185		0	0
C0102603	SACRAMENTO	CA CA		01/22/2021		o	 n	n	n	n	n	n	317,496	317,496		n	n
W7061402	SACRAMENTO	CA.		08/18/2017		10 , 126 , 925	0	0	0	0	00	0	30,373	30,373		0	0
A5081801	SALINAS	CA		11/07/2005		1,350,692	0	0	0	0	0	0	26,725	26,725	0	0	0
A6062105	SALINAS	CA		12/31/2006		406,724	0	0	0	0	00	0	19,030	19,030		0	0
B3032703	SALINAS			06/10/2013	ļ	388,367	0	0	0	0	0	0	3,559	3,559		0	0
B5110604 B6110201	SALINAS	CA		01/28/2016		1,521,174	0	ļ0	0	0		0	11,656	11,656		0	0
B6110201	SALINAS	CACA		12/20/2016 06/19/2019		1,358,6991,798,168	0 n	0	0	0 n	,0 n	0	10,019	10,019		0	0
B9061102	SALINAS	CA		08/19/2019		425,051	 n	n	n	n	n	n	2,562			n	n
C0102608	SALINAS	CA.		12/15/2020		1,500,000	0	0	0	0	0	0	201,114	201, 114		0	0
42032202	CAN REDNADDING	CA		06/27/2002	l	68 532	0	0	1	0	1	0	10, 523			0	0

				Showing A	All Mortgage Loan	ns DISPOS	SED, Transfe										
1	Location		4	5	6	7		Change	e in Book Value	Recorded Inv	/estment		14	15	16	17	18
	2	3				ook Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						vestment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal I	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date P	rior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
A7010503	SAN BERNARDINO	CA		03/22/2007		473,532 170,008	0	0	0	0	0	0	8, 180	8,180 5,285	0	0	0
A7042402	SAN BERNARDINO			06/28/2007		170,008	0	0	0	0	0	0	5,285	5,285	0	0	0
B0030201	SAN BERNARDINO		· · · · · · · · · · · · · · · · · · ·	04/30/2010		661,284	0	0	0	0	00	0	8,363	8,363	0	0	0
B1110801 B2032102	. SAN BERNARDINO			12/30/2011		517,775		0	0	0	0	0	5,049	5,049 9,402	0	0	0
B3030112	SAN BERNARDINO			05/24/2012		1,015,818	 0	0	0	0	0	0	9,722	9,722	0	0	0
B5040606	SAN BERNARDINO	CA		07/08/2015		597,503	0	0	0	0	0	0			0	0	0
B9072403	SAN BERNARDINO	CA		10/09/2019		879,845	0	0	0	0	0	0	4,808	4,808	0	0	0
C0030202	SAN BERNARDINO			06/29/2020		3, 131, 398	0	0	0	0	0	0	0	0	0	0	0
00031206	SAN BERNARDINO			05/28/2020		2,891,451	0	0	0	0	0	0	19,064	19,064	0	0	0
00051301	SAN BERNARDINO	CA		07/15/2020		9,915,000	0	0	0	ļ	.  ō	0	61,417	61,417	0	0	0
C0060501 WC001002	SAN BERNARDINO	CA		08/27/2020	ļ	1,192,846 1,334,025	0	0	0	0	0	0	7,224	7,224	0	0	0
A9021802	SAN BLENAHUTNU			02/24/2020		1,334,025	٥	0	0	0		0	5,409		0	0	0
A9021803	SAN BUENAVENTURA	CA		04/23/2009		57,883	 n	n	0 n	n	n	n	3,795	3,795	n	n	n
B5080601	SAN CARLOS	CA.		10/22/2015		119,224	0	0	0	0	0	0	5,416	5,416	0	0	0
B1033005	SAN CLEMENTE			05/26/2011		835,996	0	0	0	0	0	0	8, 156	8, 156	0	0	0
B1081702	SAN CLEMENTE			10/25/2011		671,071	0	0	0	0	0	0	11,301	11,301	0	0	0
B6021602	SAN CLEMENTE		· · · · · · · · · · · · · · · · · · ·	04/18/2016		1,245,959	0	0	0	0	0	0	8,873	8,873	0	0	0
A1111606	SAN DIEGO			01/29/2002		50,611	0	0	0	0	00	0	10,558	10,558	0	0	0
A2030506	SAN DIEGOSAN DIEGO	CA		08/01/2002		130,256197,298	0	0	0	0	0	0		18,883	0	0	0
A2061401	SAN DIEGO	CA.		09/03/2002		218,829	 n	0	0	0	0	0	6,219		0	0	0
A2100204	SAN DIEGO	CA		12/05/2002		52,630	0	0	0	0	0	0	6,062	6.062	0	0	0
A3030403	SAN DIEGO	CA.		04/30/2003		286,781	0	0	0	0	0	0	24,750	24,750	0	0	0
A3040405	SAN DIEGO	CA		06/16/2003		286,358	0	0	0	0	0	0	22,454	22,454	0	0	0
A4042401	. SAN DIEGO			07/01/2004		193, 149	0	0	0	0	0	0	4, 141	4, 141	0	0	0
A4042401-1	SAN DIEGO	CA		04/29/2014		65,547	0	0	0	0	0	0	591	591	0	0	0
A7040405 A7040405-1	SAN DIEGOSAN DIEGO	CACA		06/11/2007		297,034	0	0	0	0	0	0	4,462	4,462 2,562	0	0	0
A7102402	SAN DIEGO	CA.		12/14/2017		313,178	 n	0	0	0	0	0	2,530	2,530	0	0	0
A9030410	SAN DIEGO			04/30/2009		791,478	0	0	0	0	0	0	17,143	17,143	0	0	0
A9030410-1	SAN DIEGO	CA		04/29/2016		216,486	0	0	0	0	0	0	5,236	5,236	0	0	0
A9060501	SAN DIEGO	CA		07/29/2009		86,591	0	0	0	0	0	0	1, 143	1, 143	0	0	0
B0022601	SAN DIEGO			04/26/2010		385, 124	0	0	0	0	0	0	19,980	19,980	0	0	0
B0040602	SAN DIEGO			06/23/2010		903, 105	0	0	0	0	0	0	15,963	15,963	0	0	0
B0050706	SAN DIEGO	CA		07/01/2010		393,801	0	0	0	0	0	0	18,223	18,223	0	0	0
B0062806 B1010301	SAN DIEGOSAN DIEGO	CACA		09/10/2010		860,846292,942	٥	0	0	0	0	0	40,810	40,810	0	0	0
B1020802	SAN DIEGO	CA		04/11/2011		28,263	 0	0	0	0	0	0	16,921	16,921	0	0	0
B1040704	SAN DIEGO	CA		06/30/2011		45, 199	0	0	0	0	0	0	19,215	19,215	0	0	0
B1082903	SAN DIEGO			11/07/2011		140, 172	0	0	0	0	0	0	34,370	34,370	0	0	0
B1101102	SAN DIEGO			12/01/2011		1,710,100	0	0	0	0	0	0	30,819	30,819	0	0	0
B2022708	SAN DIEGO	CA		05/14/2012		2,742,366	0	0	0	ļ	.  ō	0	27,247	27,247	0	0	0
B2040907 B2051603	SAN DIEGO	CA	·	10/25/2012	····	924,452 276,621	0	0	0	0	0	0	8,381 8.884		0	0	0
B2070303	SAN DIEGO	CA.		08/17/2012	····	1, 107, 740	 n	n	0 n	n	,u	n			0 n	n	n
B2070303-1	SAN DIEGO			01/16/2018		670,002	0	0	0	0	0	0	4, 161	4, 161	0	0	0
B2091405	SAN DIEGO	CA		12/05/2012		425,510	0	0	0	0	0	0	2,833	2,833	0	0	0
B3010806	SAN DIEGO			04/05/2013		829,548	0	0	0	0	00	0	5,309	5,309	0	0	0
B3012809	SAN DIEGO			04/05/2013		768 , 147	0	0	0	0	0	0	7,401	7,401	0	0	0
B3031302	SAN DIEGO	CA		06/05/2013		617,357	0	0	0	ļ	0	0	5,940	5,940	0	0	0
B3041102 B3041706	SAN DIEGO			06/19/2013		338, 134	0	0	0	0	0	0	9,232 5,590	9,232 5,590	0	0	0
B3041706	SAN DIEGO	CA		07/15/2013	·····	1,215,925	 n	u	U	9.391	9.391	U		5,590	0 n	U	U
B3060604	SAN DIEGO	CA		09/04/2013		413,822	0	0	0				6,045	6.045	0	0	0
B3061301	SAN DIEGO	CA.		08/29/2013		1,727,000	0	0	0	0	0	0	15,797	15,797	0	0	0
B3062108	SAN DIEGO			09/11/2013		479,474	0	0	0	0	00	0	4,357	4,357	0	0	0
B3082004	SAN DIEGO			11/12/2013		409,375	0	0	0	0	0	0	3,401	3,401	0	0	0
R3112702	SAN DIEGO	CA	1	02/24/2014	1	111 083	0			١	ι		030	030			١ ٨

	·		1 .		All Mortgage L	oans DISPO	SED, Transf										
1		cation	4	5	6	7			e in Book Value			10	14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded		<b>-</b>		
						Investment		_	Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B3122603	SAN DIEGO			03/18/2014		221,689	0	0	0	0	00	0	1,286	1,286	0	0	0
B4012902	SAN DIEGO			04/01/2014		353,579	0	0	0		0  0	0	2,909	2,909	0	0	0
B4082601	SAN DIEGO	CA	···	12/19/2014		1,118,844	0	0	0	0	0	0	9,316	9,316	0	0	0
B4082604 B4091703	SAN DIEGO	CA		10/14/2014			0	0	0		0	0		7,243 4,988	0	0	0
B5011302	SAN DIEGO	CA CA		04/30/2015		289.876	٥٠٠	0	0 n		)o	0	2,230	2,230	0		
B5011306	SAN DIEGO	CA CA		04/01/2015				0	0		n	0	3,036	3,036		0	0
B5012302	SAN DIEGO	CA		03/16/2015		497,046	0	0	0	0	0	0	7,451	7,451	0	0	0
B5020505	SAN DIEGO	CA.		03/30/2015			0	0	0	0	0	0	3,641	3,641	0	0	0
B5021713	SAN DIEGO	CA		06/12/2015		429,007	0	0	0	0	0	0	3,447	3,447	0	0	0
B5081205	SAN DIEGO	CA		11/05/2015		314,200	0	0	0	C	0	0	14,225	14,225	0	0	0
B5082005	SAN DIEGO	CA		11/12/2015	ļ	1, 115, 146	0	0	0	0	00	0	8,316	8,316	0	0	0
B5100101	SAN DIEGO	CA	·-	01/11/2016			0	0	0	ļ	0  0	0	5, 180	5, 180	0	0	0
B5100605	SAN DIEGO	CACA		01/04/2016 04/28/2016		432,480 5.840.834	0	0	0		00 573,315	ļ0	3,233	3,233	0	ļ0	0
B6020901 B6061302	SAN DIEGO	CA		04/28/2016		3,926,256	٥٥	0	0	/3,315	3,315	0	30,355	30,355	0	0	0
B6110304	SAN DIEGO	CA		01/03/2017		961,673	٥		٥		)		8,942			0	
B6113003	SAN DIEGO	CA		07/11/2017		2,836,738	0	0	0	0	0	0	13,316	13,316	0	0	0
B7071703	SAN DIEGO	.CA		09/01/2017			0	0	0		0	0	3.847	3,847	0	0	0
B7091901	SAN DIEGO	CA		12/04/2017		1,530,719	0	0	0	0	0	0	10,113	10,113	0	0	0
B7122801	SAN DIEGO			03/30/2018		1,090,817	0	0	0		0	0	6,797	6,797	0	0	0
B8011002	SAN DIEGO			02/26/2018		1,515,565	0	0	0	0	0	0	14,452	14,452	0	0	0
B8061506	SAN DIEGO			08/06/2018		674,808	0	0	0		0  0	0	4, 147	4, 147	0	0	0
B8072302	SAN DIEGO	CA	··	11/30/2018		13,095,051	0	0	0	0	0	0	0	0	0	0	0
B9012801	SAN DIEGO	CA	···	03/21/2019		485,629	0	0	0			0	2,797 2,497	2,797 2,497	0	0	0
B9041901	SAN DIEGO	CA CA		06/06/2019		736,041	٥٠	0	0 n		n	0	3.050	3,050	0		
B9080202	SAN DIEGO	CA CA		10/29/2019		1,397,548	0	0	0	0	0	0	8.475	8.475	0	0	0
B9080701	SAN DIEGO	CA.		10/17/2019			0	0	0	0	0	0		7,295	0	0	0
B9082203	SAN DIEGO	CA		10/24/2019		1,276,594	0	0	0	0	0	0	8,011	8,011	0	0	0
B9090602	SAN DIEGO			11/08/2019		735,838	0	0	0	0	0	0	3,318	3,318	0	0	0
C0102803	SAN DIEGO			01/12/2021		0	0	0	0	c	0	0	805,147	805, 147	0	0	0
WC007003	SAN DIEGO	CA		09/17/2020		1, 164, 202	0	0	0	ļ0	0	0	0	0	0	0	0
B7020202	SAN DIMAS	CA	···	04/06/2017		6,401,403 1,237,219	0	0	0		0	0	41,883	41,883	0	0	0
A7090402	SAN FERNANDO	CA CA		11/28/2007			٥٠	0			n	0	5,766	5,766	0		
A9020303	SAN FERNANDO	CA		05/06/2009		907.995	0	0	0		0	0	12.411	12.411	0	0	0
B0061102	SAN FERNANDO	CA		08/11/2010		818,597	0	0	0	0	0	0	17,365	17,365	0	0	
B3103001	SAN FERNANDO	CA		01/16/2014		680,214	0	0	0	0	0	0		7,627	0	0	0
B5082103	SAN FERNANDO	CA		11/09/2015		1,097,726	0	0	0	0	00	0	8,517	8,517	0	0	0
A4042423	SAN FRANCISCO	CA	·-	07/01/2004	ļ	466,588	0	0	0	ļ	0	0	9,999	9,999	0	0	0
A4042423-1	SAN FRANCISCO			04/30/2014		140,987	0	0	0	ļ	,  ō	ļ0	1,270	1,270	0	ļ0	ļ0
A9042703	SAN FRANCISCO	CA	·	07/07/2009		113,029	0	0	0		,  0	0	1,549 6,959	1,549 6,959	0	0	0
B1090704	SAN FRANCISCO	CA CA		11/17/2011		455,527	o	0 n	n	n	j	n	4,279	4,279	0 n	n	n
B2083003	SAN FRANCISCO	CA		12/18/2012		286,336	0	0	0	0	0	0	2.705	2.705	0	0	0
B3011605	SAN FRANCISCO	CA		03/28/2013		788,887	0	0	0		0	0	21,355	21,355	0	0	0
B3080202	SAN FRANCISCO	CA		11/05/2013		740,972	0	0	0	0	0	0	5,997	5,997	0	0	0
B4120102	SAN FRANCISCO	CA		01/26/2015		604,665	0	0	0	0	00	0	4,549	4,549	0	0	0
B5021304	SAN FRANCISCO	CA	··	03/30/2015		1,856,003	0	0	0	ļ0	00	0	15,786	15,786	0	0	0
B5050407	SAN FRANCISCO		·	11/30/2015		3,042,997	0	0	ļ	ļ	0	0	0  -	0	0	0	0
B5050407-1 B5080504	SAN FRANCISCO		···	09/26/2018		344,002	0	0	0	ļ0	,  0	0	0  -	0	0	0	
B5082101	SAN FRANCISCO	CA		11/20/2015	·····		٠٥		u		,   <sup>0</sup>	u	10,881	10,881	0 n	0	
B5100901	SAN FRANCISCO	CA		12/11/2015			0 0	0	0		j	0	2,333	2,333		0	0
B6030306	SAN FRANCISCO	CA		05/12/2016		7,587,479	0	0	0	0	0	0	58,362	58,362	0	0	0
B6030307	SAN FRANCISCO	CA.		05/12/2016		1,162,402	0	0	0	0	0	0	8,942	8,942	0	0	0
B6030308	SAN FRANCISCO			05/12/2016		648,047	0	0	0		0	0	4,985	4,985	0	0	0
B7022001	SAN FRANCISCO	CA		05/12/2017		1,093,194	0	0	0	0	00	0	11,370	11,370	0	0	0
R8012502	CAN EDANCIOCO	CA	1	03/16/2018	1	5/1 80/	Λ.	١			11 0	1 0	3 433	3 133	١ ٨		١ ٨

				Showing A	All Mortgage Loans DISF	OSED, Trans										
1	Location		4	5	6 7		Chang	e in Book Value	/Recorded Inv	estment		14	15	16	17	18
	2	3		1	Book Valu		9	10	11	12	13	Book Value/				
					Recorded			Current				Recorded				
					Investmen			Year's Other-		Total		Investment		Foreign		
					Excluding		Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
					Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal Interest	Increase	(Amortization		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior Yea		/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B8012902	SAN FRANCISCO	CA		03/16/2018	392,	143	00	0	0	0	0	2,485	2,485	0	0	0
B8030902	SAN FRANCISCO	CA		05/30/2018	10,771,		0	0	0	0	0	46,890	46,890		0	0
B8061301 B8080801	SAN FRANCISCO	CACA.		08/02/2018	713,		0	0	0	0	0	2,931 6,379	2,931 6,379		0	0
B9030402	SAN FRANCISCO	CA.		04/15/2019		107	1	0	۰۰۰	n		3,442	3,442		0	n
B9062803	SAN FRANCISCO	CA.		09/30/2019	463.		0	0	0	0	0	2,636	2.636		0	0
W8022601	SAN FRANCISCO	CA.		05/17/2018	7,943,		0	0	0	0	0	15,240	15,240		0	0
W8022601H	SAN FRANCISCO	CA		09/01/2020	875,	192	00	0	0	0	0	1,781	1,781		0	0
B2042602	SAN GABRIEL	CA		06/26/2012	649,		00	0	0	0	0	6,559	6,559		0	0
A7021505	SAN JACINTO	CACA		05/08/2007	420,		0	0	0	0	0	6,074	6,074		0	0
B2030101	SAN JACINTO	CA		04/10/2012	169, 1,961,		٥	0	0	0	0	1,774	1,774 59.408		0	0
A2073005	SAN JOSE	CA		10/01/2002			)	n	o	n	n	24,081	24,081		n	n
A3031301	SAN JOSE	CA		06/02/2003	168.		) [ 0	0	0	0	0	4,790	4,790		0	0
A5072807	SAN JOSE	CA		10/20/2005	1,886,	221	0	0	0	0	0	17,492	17,492		0	0
A5112202	SAN JOSE	CA	ļ	02/16/2006	369,		00	0	0	0	0	7,001	7,001	0	0	0
A5112205	SAN JOSE	CA	ļ	02/22/2006		'80	0  0	0	0	0	0	7,524	7,524	0	0	0
A6011002	SAN JOSE	CA		12/31/2006			0	0	0	0	0	5,487	5,487 12.079		0	0
A6072401	SAN JOSE	CA.		12/31/2006 09/14/2006			0	0	٥٥	0	0	12,079	12,079		0	0
A6082803	SAN JOSE	CA CA		11/29/2006			)	0	0	0	0	5,296			0	0
A7052405	SAN JOSE	CA		07/05/2007	1,060,		0	0	0	0	0	10,385	10.385		0	0
A8021407	SAN JOSE	CA		04/25/2008			0	0	0	0	0	8,923			0	0
A8091803	SAN JOSE	CA		11/17/2008	689,		00	0	0	0	0	5,033	5,033		0	0
B0051901	SAN JOSE	CA		07/29/2010	523,		)  0	0	0	0	0	6,219	6,219		0	0
B0090704 B1021801	SAN JOSE SAN JOSE	CACA		11/18/2010 04/19/2011		299	0  0	0	0	0	0	8,393	8,393 7,045		0	0
B1031004	SAN JOSE	CA CA		04/19/2011			)  o	0	٠٥	0	0	7,045 2,805	2,805	0	0	0
B1031004-1	SAN JOSE	CA		11/30/2017			)	0	0	0	0	1,824	1,824		0	0
B1101803	SAN JOSE	CA		01/05/2012	367,		0	0	0	0	0	3,394	3,394		0	0
B2031606	SAN JOSE	CA		05/11/2012	501,		00	0	0	0	0	7,877	7,877	0	0	0
B2031606-1	SAN JOSE	CA		10/26/2016	344,		00	0	0	0	0	2,536	2,536		0	0
B2032802	SAN JOSE	CA		05/14/2012	720,		00	0	0	0	0	7, 154	7, 154		0	0
B2050401	SAN JOSE SAN JOSE	CACA		06/29/2012 07/23/2012	1,131, 		)  0	0	0	0	0				0	0
B2082201	SAN JOSE	CA		11/20/2012	724,	342	)	0	0	0	0	10,744	10,744		0	0
B2082802	SAN JOSE	CA.		12/06/2012	3,531,	377	0	0	0	0	0	34, 152	34, 152		0	0
B2082902	SAN JOSE	CA		11/20/2012	2,423,	362	0	0	0	0	0	23,330	23,330		0	0
B2082905	SAN JOSE	CA		11/01/2012	2,887,	666	00	0	0	0	0	27,466	27,466		0	0
B3011004	SAN JOSE	CA		02/27/2013			0	0	0	0	0	13,266	13,266		0	0
B3012302 B3041103	SAN JOSE	CACA.	·····	03/18/2013			0		0	0	0		7,836 26,155		0	0
B3053001	SAN JOSE	CA		07/30/2013		343	)	n	 n	n	n			n	n	n
B4032003	SAN JOSE	CA		06/20/2014	4,354,	369	0	0	0	0	0	33,923	33,923		0	
B4040401	SAN JOSE	CA		06/03/2014	1,528,	'61	0	0	0	0	0	12,899	12,899	0	0	0
B4040401-1	SAN JOSE	CA	ļ	11/21/2019	829,	383	00	0	0	0	0	4,665	4,665		0	0
B4121202	SAN JOSE	CA		02/12/2015	232,		0  0	0	0	0	0	2,957	2,957		0	0
B5021709 B6082602	SAN JOSE SAN JOSE	CACA	·····	06/11/2015	2,663, 1,870,		00	0	0	0	0	22,533	22,533		0	0
B6101203	SAN JOSE	CA CA	·	12/15/2016			)	n	0 n	n	n	11,610	11,610		n	n
B7012701	SAN JOSE	CA		07/31/2017	6,489,		) 0	0	0	0	0	41,821	41,821		0	0
B7050901	SAN JOSE	CA		07/06/2017	6, 124,	948(	0	0	0	0	0	28,747	28,747	0	0	0
B7051605	SAN JOSE	CA		07/27/2017	1,770,		00	0	0	0	0	12,717	12,717		0	0
B7100607	SAN JOSE	CA	ļ	01/03/2018	530,	144	)  0	0	0	0	0	3,511	3,511	0	0	0
B7100607-1	SAN JOSE	CACA	·····	01/11/2021		0  (	0	0	0	ļ	0	113,285	113,285		0	ō
B7100608 B7121401	SAN JOSE SAN JOSE	CACA		01/03/2018	234,		,0	0	0	0	0	1,551 2,151	1,551 2,151		0	0
B8022103	SAN JOSE	CA		01/31/2018			,	0 n		n	n	2, 151	2,151		0 n	n
B8081004	SAN JOSE	CA	L	10/30/2018	3,354,		) [0	0	0	0	0	14,511	14,511		0	0
R9022502	CAN INCE	CV		05/01/2010	2 221		1	0	0	0	0	0 101	0 101	0	0	0

				Showing A	All Mortgage Loans DI	SPOSED, Trans										
1	Location		4	5	6 7		Chang	e in Book Value	e/Recorded Inv	vestment vestment		14	15	16	17	18
	2	3		1	Book V		9	10	11	12	13	Book Value/				
					Recor			Current				Recorded				
					Investr			Year's Other-		Total		Investment		Foreign		
					Exclud		Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
					Accru		Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal Intere	st Increase	(Amortization	) Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior Y	ear (Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B9022504	SAN JOSE	CA		05/01/2019	4	14, 165	00	0	0	00	0	2,399	2,399	0	0	0
B9050801	SAN JOSE	CA		06/28/2019		65,086 27,512	0	00	0	0	0	4,431	4,431	0	0	0
B9120301	SAN JOSE	CA.		02/10/2020	2,3	27,512	0	0	0	0	0	14,048	14,048	0	0	0
C0072703 C0082102	SAN JOSE	CA CA		10/05/2020		37,671 61,160	0	0	0	0	0	16,088	16,088	0	0	0
B1032501	SAN JUAN CAPISTRANO	CA.		05/26/2011		92,764	0	0	0	0	0	5.846	5.846	0	0	0
B3013008	SAN JUAN CAPISTRANO	CA.		04/30/2013		32,546	0	0	0	0	0	13,645		0	0	0
A7072001	SAN LEANDRO	CA		09/28/2007		18,064	0	0	0	0	0	1,827	1,827	0	0	0
B1112104	SAN LEANDRO	CA		02/29/2012		31,734	0	0	0	0	0	14,585	14,585	0	0	0
B9012404	SAN LEANDRO	CA.		03/21/2019		93,922	0	0	0	0	<u>0</u>	5,269	5,269	0	ō	0
C0012701	SAN LEANDRO	CA.		03/17/2020		69,860 82,500	u	0	0	0	0	8,370 2,162		0	0	0
C0083105-1	SAN LEANDRO	CACA	····	01/20/2021	l	02,300	ر ا	,   <sup>0</sup>		,   <sup>0</sup>	0	2, 162	2, 162	U	U	,u
A4040216	SAN LUIS OBISPO	CA		02/23/2005	F	47,649	0	0	0	0	0	33,112		0	0	0
A5113004	SAN LUIS OBISPO	CA		12/31/2006	1	15,681	0 [	0	0	0	0	4,829	4,829	0	0	0
A6072101	SAN LUIS OBISPO	CA		09/26/2006	2	19,970	0	0	0	0	0	8,806	8,806	0	0	0
A7010201	SAN LUIS OBISPO	CA	ļ	02/08/2007	1,C	78,984	0	00	0	0	0	18,672	18,672	0	0	0
A7011907	SAN LUIS OBISPO	CA		05/14/2007		49,982	0	0	0	00	0	18,571	18,571	0	0	0
A7042503	SAN LUIS OBISPO	CACA		06/26/2007 08/09/2007		22,478 11,706	0	0	0	00	0	10,719	10,719	0	0	0
A7092002	SAN LUIS OBISPO	CA CA		12/06/2007		51,787	0	0	0	0		5,512	5,512	0		0
A7122104	SAN LUIS OBISPO	CA CA		03/25/2008		11,676	0	0	0	0	0	3,312	3.257	0		0
B0031201	SAN LUIS OBISPO	CA		05/18/2010		82,373	0		0	0	0	1,781	1,781	0	0	0
B0072701	SAN LUIS OBISPO	CA		09/30/2010		88,419	0	0	0	00	0	5,885	5,885	0	0	0
B1031001	SAN LUIS OBISPO	CA		05/26/2011		26,145	0	00	0	00	0	2, 136	2, 136	0	0	0
B1031002	SAN LUIS OBISPO	CA		05/26/2011		52,068	0	0	0	0	0	1,437	1,437	0	0	0
B1051301	SAN LUIS OBISPO	CACA		07/20/2011 01/21/2014		55,236 30.295	0	0	0	00	0	5,818 1,960	5,818 1,960	0	0	0
B3122007	SAN LUIS OBISPO	CA CA		02/21/2014		63,106	0	0	0	0		1,396	1,396	0		0
B4121104	SAN LUIS OBISPO	CA		02/13/2015		67,796	0	0	0	0	0		2,292	0	0	0
B5040311	SAN LUIS OBISPO	CA		06/09/2015		02,648	0	0	0	00	0	11,234	11,234	0	0	0
B6041804	SAN LUIS OBISPO	CA		06/01/2016		32,326	0	00	0	0	0	84,348	84,348	0	0	0
B7021301	SAN LUIS OBISPO	CA		05/30/2017		04,386	0	00	0	00	0	4, 196	4, 196	0	0	0
B7100605	SAN LUIS OBISPO	CA		12/11/2017		26,234	0	0	0	00	0	2, 173	2, 173	0	0	0
B8072605 B8092003	SAN LUIS OBISPO	CACA		10/09/2018	t	13,383 07,505	0	0	0	0	0	3,665	3,665	0	0	0
B9121602	SAN LUIS OBISPO	CA CA		02/27/2020		36,324	0	0	0	0		12.894	12.894	0		0
A7 120415	SAN MARCOS	CA		01/28/2008		60,989	0	0	0	0		4,427	4,427	0	0	0
B3060602	SAN MARCOS	CA		08/12/2013	2	32, 173	0	0	0	0	0	20,007	20,007	0	0	0
B5061603	SAN MARCOS	CA		08/10/2015		88,256	0	0	0	0	0	4,715	4,715	0	0	0
B6020203	SAN MARCOS	CA	ļ	05/03/2016		32,810	0	0	0	<u> </u>  0	ļ0	9,292	9,292	0	0	0
B8030102 B6081801	SAN MARCOS	CACA		05/17/2018		35,909 83,751	υ	0	0	0	0	1,501	1,501 9,286	0	0	0
B4022802	SAN MATEO	CA CA		05/01/2014		35,011	0	n	0 n	n	n	3,598	3,598	0 n	n	0 n
B6103103	SAN MATEO	CA		12/15/2016	1.1	57,411	0	0	0	0	0		8,535	0	0	0
A5051005	SAN PEDRO	CA		07/28/2005	L1	77,322	0	0	0	0	0	5,833	5,833	0	0	0
B2110803	SAN PEDRO	CA		01/30/2013	2	18,427	0	0	0	0	0	2,024	2,024	0	0	0
B6030203	SAN PEDRO	CA		05/23/2016	5	75,084	0	0	0	00	0	23,415	23,415	0	0	0
B1083009	SAN RAFAEL	CACA	····	11/22/2011		31,048	u  0	0	0	0	ļ0	6,556	6,556	0	ļ0	0
B9012204	SAN RAMON	CA	·	03/21/2019		56,637 54,489	0		0	,  0 n	0	3,226	3,226	0	0	0
B8041904	SAN RAMON	CA		06/26/2018		78,306	0	0	0	0	0	28,728	2,339	0	n	0
A2101801	SANTA ANA	CA		01/15/2003	6	11,799	0	0	0	0	0	9,268	9,268	0	0	0
A8010302	SANTA ANA	CA		03/14/2008	1,0	15,806	0	0	0	0	0	29, 131	29, 131	0	0	0
A8090301	SANTA ANA	CA		11/17/2008		71,121	0	00	0	0	0	12,084	12,084	0	0	0
A9081810	SANTA ANA	CA		10/20/2009		28,956	0	0	0	00	0	9,751	9,751	0	0	0
A9101603	SANTA ANA	CA	·····	11/30/2009		78,803 04.000	u  0	0	0	0	ļ	8,924	8,924	0	ļ0	0
A9101603-1 B0051303	SANTA ANA	CACA		08/25/2015 07/22/2010		04,000 91,038	ν		0	0		3,997		0	0	0
B20/11603	SANTA ANA			06/25/2010		20 460	n			0	0	3 252		0		0

				Showing A	All Mortgage Loans D	ISPOSED, Trans										
1	Location		4	5	6			e in Book Value	/Recorded Inv			14	15	16	17	18
	2	3			Book '		9	10	11	12	13	Book Value/				
					Reco			Current				Recorded				
					Inves		_	Year's Other-		Total		Investment		Foreign		
					Exclu	0	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
					Acci		Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal Inte		(Amortization		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior		/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B4042302	SANTA ANA	CA		07/22/2014		.740,877	0	00	0	0	0	9,514	9,514	0	0	0
B4061301	SANTA ANA			09/26/2014		.256,276	0	0	0	0	0	2,148	2,148	0	0	0
B4062302-1 B5010801	SANTA ANA	CACA		10/11/2017		.194,042 .648,740	0	0	0	0	0	1,552 5,592	1,552 5,592		0	0
B5050405	SANTA ANA	CA		07/17/2015		,343,327	0	0	0	0	0		18,138			
B6012803	SANTA ANA	CA.		04/11/2016		909,266	0	0	0	0	0	6.740	6.740		0	0
B7011201	SANTA ANA	CA		03/16/2017		,389,991	0	0	0	0	0	18,110	18,110	0	0	0
C0090902	SANTA ANA	CA		11/19/2020		.974,400	0	00	0	0	0	5,707	5,707		0	0
B5013003	SANTA BARBARA	CA		04/29/2015		,219,854	0	00	0	0	0	10,450	10,450	0	0	0
B6101401	SANTA BARBARA SANTA BARBARA		-	01/19/2017		.751,858	υ	,  ō	0	0	ļ0	5,511	5,511	0	ļ0	ļ0
B6111018	SANTA BARBARA	CA		01/19/2017 04/17/2019		.464,028 .253,004	ν  ι	,  0	0	0	0	5,078 1,483	5,078 1,483		0	0
B9100903	SANTA BARBARA	CA	·	01/13/2020		.359,479	0	,	n	n	n	1,602	1,463		n	n
A8110503	SANTA CLARA	CA.		01/08/2009		.222,438	0	0	0	0	0	3,061	3,061		0	0
B2070602	SANTA CLARA	CA		10/26/2012		.552,990	0	0	0	0	0	5,364	5,364	0	0	0
B2080903	SANTA CLARA	CA		11/13/2012		.398,848	0	00	0	0	0	3,840	3,840		0	0
B9071604	SANTA CLARA		.	09/26/2019		.753,804	0	0	0	0	0	4,676	4,676	0	0	0
A2092702	SANTA CLARITA	CA		12/17/2002		.869,283 .657,358	0	0	0	0	0	98,241	98,241	0	0	0
B1113002	SANTA CLARITA	CA.	· · · · · · · · · · · · · · · · · · ·	03/01/2012		.926,905	0	0	0	0	0	10,773	10,773		0	0
B5012102	SANTA CLARITA	CA		03/16/2015		.174,069	0	,	0	0	0	1,541	1,541			
B7022101	SANTA CLARITA	CA		04/28/2017		989.192	0	0	0	0	0	6.701	6,701		0	0
B7031004	SANTA CLARITA	CA.		05/24/2017		.552,584	0	0	0	0	0	5,305	5,305		0	0
WC001001	SANTA CLARITA	CA		03/12/2020		,811,500	0	00	0	0	0	0	0	0	0	0
A3063003	SANTA CRUZ	CA		09/25/2003		.511, 190	0	0	0	0	0	41,566	41,566		0	0
A3063004	SANTA CRUZ	CA		09/25/2003		.704,398	0	0	0	0	0	57,082	57,082		0	0
A30630043	SANTA CRUZ	CA		01/28/2004		.175,771 .208,252	0		0	0	0	14,249	14,249 2,767	0	0	0
B1091501	SANTA CRUZ	CA	·	11/04/2011		.324,099	0	,	0	0	0	1,020	1,020	0		
B1091502	SANTA CRUZ	CA.		11/22/2011		.533,361	0	0	0	0	0	5, 127	5,127		0	0
B1091502-1	SANTA CRUZ	CA		12/20/2013		.297,056	0	0	0	0	0	2,811	2,811		0	0
B2072004	SANTA CRUZ	CA		10/09/2012		.338,923	0	00	0	0	0	2, 180	2, 180	0	0	0
B3013009	SANTA CRUZ	CA		04/29/2013		.334,912	0	)0	0	0	0	4,698	4,698		0	0
B8020802	SANTA FE SPRINGS	CA		04/25/2018		.235,893	0	0	0	0	0	1,415	1,415		0	0
B8030905 A8021306	SANTA FE SPRINGS	CA.		05/15/2018	'	,798,698 .378,844	0		0	0	0		36,772	0	0	0
B4032603	SANTA MARIA	CA		06/05/2014		337,602	0	0	0	0	0	2,887	2.887	0	0	0
B6110204	SANTA MARIA			01/20/2017		.994,755	0	0	0	0	0	5,415	5,415	0	0	0
B7022802	SANTA MARIA	CA		04/27/2017		.870,481	0	00	0	0	0	5,897	5,897	0	0	0
B7032102	SANTA MARIA		·	06/06/2017		.727,994	0	0	0	0	0	4,678	4,678		0	0
B9110801	SANTA MARIA	CACA	· <del> </del>	02/04/2020	ļ	,092,346	u  0	,  ō	0	0		18,993	18,993	0	ļ	ļ
C0062502 C0063005	SANTA MARIA	CA.	·	09/15/2020	·····	.457,275 .648,081	n	,	0 n	0 n	n	2,611	2,611 2,902	0 n	n	n
B1011703	SANTA MONICA	CA		02/28/2011		,846,849	0	0	0	0	0	11,975	11,975		0	0
B3020701	SANTA MONICA	CA		05/08/2013		.414,451	0	0	0	0	0	3,873	3,873	0	0	0
B4011501	SANTA MONICA			04/01/2014		.117,297	0	00	0	0	0	7,204	7,204		0	0
B4011502	SANTA MONICA			04/01/2014		.114,905	0	0	0	0	0		7,232		0	0
B4071704 B4071704-1	SANTA MONICA SANTA MONICA	CACA	·	10/14/2014 06/22/2017	1	,068,253 .793,157	υ	0	0	0	0				0	0
B4071704-1	SANTA MONICA	CA	·	06/22/2017	·····	.436,306	n	,	0						U	U
B5011501	SANTA MONICA	CA		04/09/2015		.911,926	ō L	)n	0	0	0	5,445	5,445		0	0
B5020507	SANTA MONICA	CA		04/23/2015		.571,602	0 [	0	0	0	0	4,831	4,831	0	0	0
B5120702	SANTA MONICA			02/11/2016		.451,491	0	0	0	0	0	3,439	3,439	0	0	0
B5121601	SANTA MONICA	CA	.	03/17/2016		.935,030	0	00	0	0	0	0	0	0	0	0
B6081604	SANTA MONICA		·	10/03/2016		,721,990	0	0	0	J0	ļ0	56,266	56,266		ļ	ļ
B6081605	SANTA MONICA SANTA MONICA		·	10/27/2016		.554,661 ,428,115	ν   <sup>(</sup>	0	0	0	0	4,042 8,620	4,042 8,620		0	0
C0012704	SANTA MONICA	CA.	·	03/19/2020		,006,523	n	,	0 n	n	0				n	n
B2121102	SANTA MONTON	CA.		02/21/2013		.530 , 190	0	) [ 0	0	0	0	28,616	28,616		0	0
B6022001	CANTA DALII A	CV		05/02/2016		521 001	n	1	0	0	0	24 742	24 742	0	0	0

				Showing A	All Mortgage Loa	ans DISPOS	SED, Transf										
1	Location		4	5	6	7			e in Book Value				. 14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment		_	Year's Other-		Total		Investment		Foreign		<b>-</b>
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
A7121102	SANTA ROSA	CA		04/10/2008		1,847,814	0	0	0	0	0	0	17, 166	17,166	0	0	0
B2061201	SANTA ROSA	CA		08/13/2012		577,460	0	0	0	0	0	0	5,454		0	0	0
B2112907 B5112403	SANTA ROSA	CACA		02/19/2013		294,061 . 158,796 .		0	0	0	0	0	4,345	4,345	0	0	0
B7110101	SANTA ROSA	CA.		12/20/2017		1,930,911	٥١		0	0 n	n		12,147	12,147	0	0	
B8030101	SANTA ROSA	CA.		05/31/2018		1,975,313	0	0	0	0	0	0	8,962	8.962	0	0	0
B9081301	SANTA ROSA	CA.		10/11/2019		1,595,741	0	0	0	0	0	0	10,014	10,014	0	0	0
B3012405	SANTEE	CA		04/15/2013		928,485	0	0	0	0	0	0	8,872	8,872	0	0	0
B6072601	SANTEE	CA		10/19/2016		1,277,744	0	0	0	0	0	0	9,536	9,536	0	0	0
A8022210	SAUSALITO		-	05/15/2008		209,095 .	0	0	0	0	0	0	3,109	3, 109	0	0	0
B5031001	SCOTTS VALLEY	CA	·	03/23/2004		480,217 342,433	 n	0	0	0	0	0	11,630	11,630	0	0	0
C0030604	SEASIDE	CA	·	05/21/2020		691,923		n	n	n	n	n	4,408	4,408	n	n	n
B2091107	SEBASTOPOL	CA.		11/08/2012		588,795	0	0	0	0	0	0	5,537	5,537	0	0	0
A2040802	SHERMAN OAKS	CA		06/28/2002		556, 175	0	0	0	0	0	0	18,602	18,602	0	0	0
A7011205	SHERMAN OAKS	CA		04/05/2007		272,991	0	0	0	0	0	0	8,685	8,685	0	0	0
A8050601	SHERMAN OAKS		.	07/01/2008		247 , 107 .	0	0	0	0	0	0	3,551	3,551	0	0	0
B0062802 B0062802-1	SHERMAN OAKS SHERMAN OAKS	CA		09/15/2010		1,227,260 . .457,157	0	0	0	0	0	0	12,545	12,545	0	0	0
A5051006	SHERMAN DAKS	CA.		07/31/2015		457, 157		0	0	0	0	0	5,452 4,287	5,452	0	0	0
A7100303	SIGNAL HILL	CA		01/11/2008			 0	0	0	0	0	0			0	0	0
B2092602	SIGNAL HILL	CA		11/20/2012		727,508	0	0	0	0	0	0	6.923	6.923	0	0	0
B4101002	SIGNAL HILL	CA.		11/24/2014		610,923	0	0	0	0	0	0	13,611	13,611	0	0	0
B8070201	SIGNAL HILL	CA		09/11/2018		1,110,802	0	0	0	0	0	0	6,674	6,674	0	0	0
B9112702	SIGNAL HILL	CA		02/14/2020		591,890	0	0	0	0	0	0	3,699	3,699	0	0	0
A8022202 B7103002	SIMI VALLEY	CACA		05/27/2008			0	0	0	0	0	0	7,392	7,392	0	0	0
B9091209	SIMI VALLEY	CA		12/05/2019		716,378	 n	0	0	0	0	0	3,599	3,276	0	0	0
C0031208	SIMI VALLEY	CA CA		06/04/2020		1,255,894	0	0	0	0	0	0	7,959	7,959	0	0	0
B6090702	SONOMA	CA		12/19/2016		2,772,432	0	0	0	0	0	0	45, 171	45, 171	0	0	0
B6091202	SONORA	CA		11/30/2016		159,453	0	0	0	0	0	0	1, 115	1, 115	0	0	0
B6091202-1	SONORA	CA	·	10/10/2017		199, 180	0	0	0	0	0	0	1,262	1,262	0	0	0
B6091202-2	SONORA			11/18/2019		286,919	0	0	0	0	0	0	1,673	1,673	0	0	0
B1021804 A1102901	SOQUEL SOUTH EL MONTE	CACA		05/31/2011		354,985233,267	0	0	0	0	0	0	3,430	3,430	0	0	0
B5100601	SOUTH GATE	CA.		12/01/2015		4,201,552	00	0	0	0	0	0	32,394	32,394	0	0	0
B7092701	SOUTH LAKE TAHOE	CA.		12/12/2017		728,680	0	0	0	0	0	0	4,775	4,775	0	0	0
A9031204	SOUTH PASADENA	CA		05/08/2009		1,070,935	0	0	0	0	0	0	9,097	9,097	0	0	0
WC005006	SOUTH PASADENA	CA		07/27/2020		3, 102,000	0	0	0	0	0	0	0	0	0	0	0
B0030908	SOUTH SAN FRANCISCO	CA		05/27/2010		551,455	0	0	0	0	0	0			0	0	0
C0082402 B3062106	SOUTH SAN FRANCISCO	CACA	·	11/06/2020		675,000742,103	0	0	0	0	0	0	4, 170 6,872	4, 170 6,872	0	0	0
B7031003	SPRING VALLEY	CA	·	05/30/2017		765,348	 n	n	n	0 n	n	n	12,781	12,781	n	n	n
B0020201	STANTON	CA.		03/31/2010		437,538	0	0	0	0	0	0	21,749	21,749	0	0	0
B0021803	STANTON	CA.		04/29/2010		1,467,115	0	0	0	0	0	0	71,730	71,730	0	0	0
C0090403	STANTON		.	11/19/2020			0	0	0	0	0	0	4, 173	4, 173	0	0	0
A3062604	STOCKTON	CA		09/15/2003		710,495	0	0	0	ō	ļ	0	52,103	52, 103	0	0	0
A9030203 B1061608	STOCKTON STOCKTON	CACA	·	05/28/2009 08/23/2011		943,158 179,600	0	0	0	0	0	0	12,431	12,431	0	0	0
B3082802	STOCKTON	CA	·	11/14/2013		704,740	 n	n	n	0 n	n	n	9,776	9,776	n	n	n
B4040803	STOCKTON			06/06/2014		663, 190	0	0	0	0	0	0	5,594	5,594	0	0	0
B9071102	STOCKTON	CA		09/27/2019		735,704	0	0	0	0	0	0	4,388	4,388	0	0	0
B9071103	STOCKTON	CA		09/27/2019		564,041	0	0	0	0	0	0	3,364	3,364	0	0	0
B9091210	STOCKTON	CA	· <del> </del>	12/05/2019	ļ	428,037	0	0	0	0	0	0	1,958	1,958	0	0	0
B3031812 B5042903	SUN VALLEY	CA		05/31/2013 07/22/2015		908,952	0	0	0	0	0	0	8,594	8,594	0	0	0
B5042903 B6032301	SUN VALLEY	CA.		06/09/2016			 n	0	0	0 n	0	0	18,416		0	0	0
B9061803	SUNLAND-TUJUNGA	CA.	ļ	08/20/2019		441.169	n	n	n	o	n	n	2,706	2,706	n	n	n
A9052102	SUNNYVALE	CA.		07/28/2009		406,997	0	0	0	0	0	0			0	0	0
49052103	SIMMVVAI E	CA		07/28/2000		202 817		0	0	1	0	0	6 020	6.020	0	0	1

					All Mortgage Loans [	DISPOSED, Trans										
1	Location		4	5		7		e in Book Value				14	15	16	17	18
	2	3			Book		9	10	11	12	13	Book Value/				
						orded		Current				Recorded				
						tment		Year's Other-		Total		Investment		Foreign		<b>-</b>
						uding Unrealized		Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
						rued Valuation		Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date		erest Increase	(Amortization		Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior	Year (Decrease	) /Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B1020405	SUNNYVALE	CA		04/22/2011		321,917	.0	00	0	00	0	3,759	3,759	0	0	0
B2051004	SUNNYVALE	CA		07/30/2012		204,812	.0	0	0	00	0	6,600	6,600	0	0	0
B5061601 A6072702	SUNNYVALE	CA.	· · · · · · · · · · · · · · · · · · ·	09/02/2015		643,887	.0		0	0	0	7,525	7,525 11,220		0	0
B4040702	SYLMAR	CA		06/17/2014		227,280	0	1	0	)	0	2,943	2,943			
B5091601	SYLMAR	CA.		01/04/2016	6	5,505,119	0	0	0	0	0	48,432	48.432		0	0
B5091601-1	SYLMAR	CA		02/14/2020		3,957,024	.0	0	0	00	0	31,635	31,635		0	0
A7050803	TAFT	CA		07/31/2007		180,384	.0	0	0	00	0	2,890	2,890		0	0
B2030602	TARZANA	CA		05/14/2012		369,238	.0	00	0	00	0	3,589	3,589		0	0
A8020402	TEHACHAPI	CA		11/03/2008		451,873	.0	0	0	0	ļ0	6,325	6,325		0	0
B4101402 B2072501	TEHACHAPI TEMECULA	CA	·	01/07/2015		298,234 	.0		0	0	0	3,573 2,780	3,573 2,780		0	0
B3121101	TEMECULA	CA	·	01/26/2012	·····		.°	j	0	,  0					U	U
B3121102-1	TEMECULA	CA		11/29/2018		565,479	0	0	0	)	0	3,462	3,462		0	0
B3121103	TEMECULA	CA		01/27/2014		3,428,393	.0	0	0	0	0		29,542		0	0
B4032401	TEMECULA	CA		06/18/2014		140,546	.0	0	0	00	0	3,265	3,265	0	0	0
B5072706	TEMECULA	CA	.	10/05/2015		323,652	.0	00	0	00	0	2,492	2,492	0	0	0
B5102101	TEMECULA		· · · · · · · · · · · · · · · · · · ·	12/15/2015	2	2,285,076	.0	00	0	00	0	17,616	17,616		0	0
B5102102 B6041102	TEMECULA	CACA	·	12/15/2015		887,140 1,948,331	.0	0	0	0	0	6,840	6,840		0	0
A5112204	THOUSAND OAKS	CA CA		05/31/2016	······································	313,010	.0		0	,					0	0
A6102706	THOUSAND OAKS	CA		01/10/2007		626,719	0	1	0	)	0	9.717	9.717		0	0
A7051807	THOUSAND OAKS	CA.		07/25/2007		.335,462	0	0	0	0	0	4,892	4,892		0	0
B1020201	THOUSAND OAKS	CA		04/27/2011		25,746	.0	0	0	00	0	15,418	15,418		0	0
B3043005	THOUSAND OAKS	CA		06/28/2013		620,881	.0	0	0	00	0	9,232	9,232		0	0
B3062510	THOUSAND OAKS	CA		09/27/2013		557,442	.0	00	0	00	0	4,939	4,939	0	0	0
A8082101	THOUSAND PALMS THOUSAND PALMS	CA.		10/30/2008		430,370	.0	00	0	0	0	6, 181	6, 181 4.517	0	0	0
B3013006	TORRANCE	CA		05/31/2011		402,303 1,245,435	.0		0	0		4,517 11,711	4,51/	0	0	0
B4033103	TORRANCE	CA		06/20/2014		160,346	0	1	0	)	0	1,354	1,354		0	0
B7051001	TORRANCE	CA.		08/01/2017		7,697,231	0	0	0	0	0	51,241	51,241		0	0
B9022202	TORRANCE	CA		07/25/2019		3,324,185	.0	0	0	00	0	82,452	82,452		0	0
B2043004	TRACY	CA		06/25/2012		1,741,501	.0	0	0	00	0	16,786	16,786		0	0
B2082401	TRACY			09/28/2012		1,317,428	.0	00	0	00	0	11,562	11,562		0	0
B8032801	TRACY TRACY	CA		10/09/2018		815,771	.0	0	0	0	0	4,442	4,442	0	0	0
C0010701	TRUCKEE	CA		05/29/2020 01/28/2009		3,219,639 1,350,521	.v	,	0	,0		171,321 18.415	171,321 18.415	0	0	0
B3083004	TRUCKEE	CA CA	·	11/21/2013	·····	208,417	0	)	n	, )	n	1,845	1,845		n	n
A6080801	TULARE	CA		12/31/2006			.0	0	0	0	0	2,828	2,828		0	0
C0101603	TURLOCK	CA		11/30/2020	11	,880,000	.0	0	0	00	0	11,409	11,409	0	0	0
B0032509	TUST IN	CA	.	05/26/2010	ļ	591,780	.0	0	0	00	0	7,572	7,572		0	0
B2111903	TUSTIN	CA	· <del> </del>	01/16/2013	ļ	42,791	.0		0	0	ļ0	1, 189	1, 189		ļ0	0
A8012902 B4112501	UKTAH	CACA	·	04/14/2008	······································	1,293,143 431,209	.u		0	0	0	12, 160	12, 160		0	0
A7043004	UNION CITY	CA	·	07/21/2013		.368,207	0	0	0	, )	0	6,084	6,084		0	0
A7043005	UNION CITY	CA		07/11/2007		256, 136	.0	0	0	0	0	4,233	4,233		0	0
B0090702	UPLAND	CA		11/22/2010		332,366	.0	0	0	0	0	4, 149	4, 149	0	0	0
B1020104	UPLAND	CA		03/31/2011		464,305	.0	00	0	00	0	4,657	4,657		0	0
B4121506	UPLAND	CA		02/02/2015		884,406	.0	0	0	0	ļ0	7,467			0	0
B4121506-1 B8061404	UPLAND	CACA		12/16/2016	ļ	231,230	.0	,	0	.  0	0	1,939	1,939		0	0
A6040303	VACAVILLE	CA	·	08/01/2018		1,810,757 1,435,755	0	,	0	,0	0	7,594			0	0
B5071602	VACAVILLE	CA CA	·	10/21/2015		292,193	0	0	0	, )	0	2,282	2,282		0	0
B7051603	VACAVILLE	CA.		07/07/2017		781,713	.0	0	0	)	0	6,638	6,638		0	0
A8121203	VALLEJO	CA		02/20/2009		160,046	.0	0	0	0	0	1,804	1,804	0	0	0
B5013006	VALLEJO	CA		04/06/2015		751,531	.0	00	0	00	0	6,352	6,352		0	0
B6062403	VALLEJO	CA		09/22/2016		2, 137, 374	.0	0	0	0	<u>0</u>	16,285	16,285		0	0
B6122001	VALLEJOVAN NUYS	CA		04/04/2017	ļ <sup>4</sup>	718,067	.0	,  ō	0	.  0		28,456	28,456		ļ0	0
B1042102	VAN NUYS		·	07/06/2011	·····	281,820	.u	,	0	,0	0	3, 153			0	0

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

				Showing A	All Mortgage Loans	DISPOS	ED, Transfe	erred or Repa	aid During the	e Current Qu	ıarter						
1	Location	1	4	5	6	7		Change	e in Book Value	e/Recorded Inv	restment		14	15	16	17	18
	2	3			Boo	k Value/	8	9	10	11	12	13	Book Value/				
					Re	ecorded			Current				Recorded				
					Inve	estment			Year's Other-		Total		Investment		Foreign		
					Exc	cluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						ccrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date		nterest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired		ior Year	(Decrease)	/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
B2100803	VAN NUYS	CA	1,700	01/18/2013	Date 111	670,660	(Decrease)	// tooletion	1 CCCOGINZCO	Otrici	(0.0 10.11)	DOOK VAIGE	5,889	5,889	Люроси	Λ	Diopoddi
B3043001	VAN NUYS	CA		07/15/2013		1,267,104	0	0	0	0	0	0	11,868	11,868	0	0	0
B4050601	VAN NUYS	.CA		07/30/2014		673,575	0	0	0	0	0	0	5,871	5,871	0	0	0
C0012804	VAN NUYS	CA		04/15/2020		2,214,391	0	0	0	0	0	0	13,933	13,933	0	0	0
C0110202	VAN NUYS	CA		01/12/2021		0	0	0	0	0	0	0	806,569	806,569	0	0	0 '
A4032302	VENTURA	CA		05/10/2004		331,199	0	0	0	0	0	0	7,924	7,924	0	0	0 '
A8112401	VENTURA	CA		01/27/2009		1, 161, 693	0	0	0	0	0	0	16,267	16,267	0	0	0 '
B0071902	VENTURA	CA		10/25/2010		397,033	0	0	0	0	0	0			0	0	0 '
B1110404	VENTURA	CA		02/17/2012		285, 155	0	0	0	0	0	0	2,740	2,740	0	0	0
B1113001	VENTURA VENTURA	CA	· · · · · · · · · · · · · · · · · · ·	02/23/2012 08/30/2012		787,731	0	0	0	0	0	0	1,535 7,571	1,535 7,571	0	0	0
B4050702	VENTURA	CA		08/30/2012		751,065	٥	0 n	n	u	n	0 n	6,047	6,047	 n	u	n
B4051603	VENTURA	CA		07/29/2014	·····	593,560	٥	n	n	n	n	n	4,912	4,912	٥	n	n
B7051101	VENTURA	CA.		08/03/2017		564,676	0	0	0	0	0	0	21,643	21,643	0	0	0
B7051102	VENTURA	CA		08/03/2017		521,250	0	0	0	0	0	0	2,434	2,434	0	0	0
B8041905	VENTURA	CA	L	06/20/2018		315,320	0	0	0	0	0	0	1,898	1,898	0	0	0
B8092009	VENTURA	CA		12/04/2018		718,590	0	0	0	0	0	0	4,311	4,311	0	0	0
C0020601	VENTURA	CA		04/01/2020		2,981,667	0	0	0	0	0	0	18,437	18,437	0	0	0 '
C0072001	VENTURA	CA		09/25/2020		528,434	0	0	0	0	0	0	2,367	2,367	0	0	0 '
B5010805	VERNON	CACA		04/17/2015		386,477	0	0	0	0	0	0	4,792	4,792	0	0	0
B9121902	VICTORVILLE	CA		01/31/2020		829,422	٥	0	0	0	0	0	5,014 2,869	5,014 2,869		0	0
B1022802	VICTORVILLE			05/31/2011		1,340,014	٥	0	0	0 n		0			٥	0	
B2022705	VICTORVILLE	CA.		04/23/2012		414,856	0	0	0	0	0	0	3,832	3,832	0	0	0
B7090601	VICTORVILLE	CA		10/31/2017		436,398	0	0	0	0	0	0	4,331	4,331	0	0	0
B8082802	VICTORVILLE	CA		10/18/2018		385,268	0	0	0	0	0	0	3,348	3,348	0	0	0
C0021907	VICTORVILLE	CA		05/14/2020		1,106,531	0	0	0	0	0	0	6,807	6,807	0	0	0
A4082704	VISALIA	CA		12/28/2004		227,886	0	0	0	0	0	0	29,571	29,571	0	0	0 '
B0122202	VISALIA	CA		02/24/2011		692,510	0	0	0	0	0	0	28,003	28,003	0	0	0 '
B8120502 B3041505	VISALIA	CACA.	· · · · · · · · · · · · · · · · · · ·	01/11/2019		1,104,815	0	0	0	0	0	0	6,480 36,879	6,480 36,879	0	0	0
B3041505-1	VISTA	CA.		11/17/2017		619,378	٥	0	0	0	0	0			٥	0	
B3050201	VISTA			07/01/2013		632,406	0		0		0		9,319	9,319		0	0
B4021802	VISTA	CA.		05/12/2014		1,287,858	0	0	0	0	0	0	10,245	10,245	0	0	0
B5012701	VISTA	CA		03/23/2015		1,585,479	0	0	0	0	0	0	11,661	11,661	0	0	0
B5100102	VISTA	CA		01/12/2016		845,088	0	0	0	0	0	0	6,476	6,476	0	0	0 '
B5100102-1	VISTA	CA		04/22/2020		676,663	0	0	0	0	0	0	5, 185	5, 185	0	0	0 '
B6020801	VISTA	CA		04/11/2016		815,207	0	0	0	0	0	0	6,221	6,221	0	0	
B8020101	VISTA VISTA	CA		04/09/2018		706,242	0	0	ļ0	ļ0	ļ	0	4,518	4,518	0	ļ0	ō ,
B8103101	VISTA	CA		01/23/201905/22/2019		433,667	0	0	0	0	0	0	3,642 3,581	3,642 3,581	0	0	0
B9082701	VISTA	CA		11/27/2019		1,756,446	 n	U	U	U	n	0 n	11, 154	11, 154	 n	U	n
C0031305	VISTA	CA		05/27/2020		2, 126, 069	0	0	0	0	0		14,017	14,017	0	0	0
C0092902	VISTA	CA.		12/21/2020		1,300,000	0	0	0	0	0	0	174,298	174,298	0	0	0
C0102801	VISTA	CA		01/07/2021		0	0	0	0	0	0	0	604,927	604,927	0	0	0
A9101305	WALNUT	CA		12/16/2009		289,590	0	0	0	0	0	0	5,526	5,526	0	0	0
B0060105	WALNUT CREEK	CA		07/14/2010		416,321	0	0	0	0	0	0	5,094	5,094	0	0	0
B1120704	WALNUT CREEK	CACA		02/09/2012		1,579,523	0	0	ļ	ļ0	ļ	0	14,819	14,819	0	ļ0	·····ō ,
B5110904	WALNUT CREEK	CA		01/27/2016		1,536,553	0	0	0	0	0	0	11,773 6,083	11,773 6,083	0	0	ļ0 '
B8112702	WALNUT CREEK	CA		06/01/2017		1,288,704651,039	0	0	0	0	0	0			0	0	0
A4110807	WEST COVINA	CA		02/01/2019		450.854	 n	n	n	n	n	0 n			 n	n	n
A8111202	WEST COVINA	CA		01/27/2009		89,061	0	0	0	0	0	0	6,323	6.323	0	0	0
B4122904	WEST COVINA	CA		02/26/2015		2,978,800	0	0	0	0	0	0	17,361	17,361	0	0	0
	WEST COVINA	CA		09/11/2018		624,903	0	0	0	0	0	0	2,397	2,397	0	0	0
B8121801	WEST COVINA	CA		02/19/2019		1,082,897	0	0	0	0	0	0	6,313	6,313	0	0	0
A7070603	WEST HOLLYWOOD	CA		09/18/2007		1,134,044	0	0	0	0	0	0	0	0	0	0	0 '
B2010503	WEST HOLLYWOOD	CA		03/08/2012	ļ	3,492,605	0	0	ļ0	0	ļ0	0	34,823	34,823	ō	0	ļ0 '
B2010503-1	WEST HOLLYWOOD	CA		12/16/2016		1,624,850	0	0	ļ0	0	0	0	11,631	11,631	0	0	0 '

					All Mortgage Loans DISPO	OSED, Transf									1	
1	Location		4	5	6 7			e in Book Value				14	15	16	17	18
	2	3			Book Value Recorded Investment Excluding	Unrealized	9 Current	10 Current Year's Other- Than-	11 Capitalized	12 Total Change	13 Total Foreign			Foreign Exchange	Realized	Total
				5.	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal Interest	Increase	(Amortization)		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B2062003	WEST HOLLYWOOD	CACA		09/06/2012 05/01/2019	2,216,24		0	0	0	0	0	20,7333,562	20,733	0	0	0
B3050801	WEST HOLLYWOOD	CA.		05/01/2019	1,160,61		0	0	0	0	0			0	0	0
B3062503	WEST HOLLYWOOD	CA		09/17/2013			0	0	0	0	0	4,605	4.605	0	0	0
B4041402	WEST HOLLYWOOD	CA		06/26/2014	915,86		0	0	0	0	0		7,429	0	0	0
B4041402-1	WEST HOLLYWOOD	CA		06/19/2018	579,92		0	0	0	0	0	4,609	4,609	0	0	0
B1051101	WEST SACRAMENTO	CA		11/15/2011	973,63		0	0	0	0	0	15,526	15,526	0	0	0
C0051201	WEST SACRAMENTO	CACA		07/10/2020			0	0	0	0	0	5,341 7,522	5,341 7,522	0	0	0
B8091704	WESTLAKE VILLAGE	CA		12/11/2018	1,210,14		0	0	0	0	0	5, 179	5, 179	0	0	0
A2091802	WESTMINSTER	CA		11/20/2002	104,82	00	0	0	0	0	0	10,884	10,884	0	0	0
B3062107	WESTMINSTER	CA		02/05/2014	930,84	40	0	0	0	0	0	7,664	7,664	0	0	0
B5050806	WESTMINSTER	CA	ļ	07/31/2015	1,582,24		0	0	0	0	0	31,103	31,103	0	0	0
B2081304	WHITTIER	CA		11/14/2012	858, 11		0	0	0	0	0	25,881	25,881	0	0	0
B3051604	WHITTIER	CACA	·	08/12/201305/22/2014	490,08 1,604,85		0	0	0	0	0	4,539	4,539	0	0	0
B7082501	WHITTIER	CACA	····	10/30/2017					U			6,273		U	0 n	0
B8012905	WHITTIER	CA		03/30/2018			0	0	0	0	0	1,936	1,936	0	0	0
B8112301	WHITTIER	CA		01/28/2019			0	0	0	0	0	3,515	3,515	0	0	0
B9111501	WHITTIER	CA		02/21/2020	815,52		0	0	0	0	0	4,924	4,924	0	0	0
B1060902	WILDOMAR	CA		07/25/2011	1,895,75		0	0	0	0	0	18,803	18,803	0	0	0
B2043001	WILDOMAR	CA		06/08/2012			0	0	0	0	0	7,692		0	0	0
B3100201 C0020502	WILDOMAR	CACA	· · · · · · · · · · · · · · · · · · ·	01/02/2014			0	0	0	0	0	5,873 16.582	5,873	0	0	0
C0070902	WILDOMAR	CA CA		09/14/2020	9, 172, 24		0	0	0	0	0	41,963	41,963	0	0	0
C0090405	WILDOMAR	CA.		11/19/2020	1,360,10		0	0	0	0	0			0	0	0
B3051410	WILMINGTON	CA		08/28/2013	477,82	90	0	0	0	0	0	4,425	4,425	0	0	0
B3122604	WILMINGTON	CA		03/05/2014	204,23		0	0	0	0	0	1,628	1,628	0	0	0
00060301	WILMINGTON	CA		08/07/2020	1, 193, 22		0	0	0	0	0	6,851 .	6,851	0	0	0
B3073001	WINDSOR	CACA		10/10/201305/03/2004			0	0	0	0	0	11,640301	11,640	0	0	0
A5062203	WOODLAND	CA.		09/06/2005	65,28		0	0	0	0	0	8,519	8,519	0	0	0
B9091302	WOODLAND	CA.		10/30/2019	1,446.02		0	0	0	0	0	6,676	6.676	0	0	0
A3041109	WOODLAND HILLS	CA		07/02/2003			0	0	0	0	0	6,795	6,795	0	0	0
B3031810	WOODLAND HILLS	CA		05/30/2013	2,258,68		0	0	0	0	0	21,353	21,353	0	0	0
B3071101	WOODLAND HILLS	CA		09/24/2013	507,27		0	0	0	0	0	4,383	4,383	0	0	0
B4021804	WOODLAND HILLS	CACA		05/01/2014			0	0	0	0	0	6,068 3,004	6,068 3.004	0	0	0
B2013104 B7082401	YORBA LINDA	CA	·	04/12/2012	1,170,35		n	n	0 n	n	n			0 n	n	0 n
B8091301	YREKA	CA		11/28/2018	7,362,96		0	0	0	0	0	43,704	43,704	0	0	0
B8030901	YUBA CITY	CA		05/04/2018	471,35	30	0	0	0	0	0	2,998	2,998	0	0	0
B8091204	YUBA CITY	CA	ļ	11/13/2018	479, 14		0	0	0	0	0	2,941	2,941	0	0	0
00020608	YUCCA VALLEY	CA		04/17/2020			0	ļ0	0	0	ļ0	4,666	4,666	0	ļ0	0
A6031005	ARVADA ARVADA			12/31/2006			0 n	0	0 n	0 n	0	4,733 4,535	4,733 4,535	0	0 n	0
A7110501	AURORA	CO	·····	01/30/2008			n	n	n	n	n	2, 183	2, 183	n	n	n
B2031309	AURORA			06/26/2012	464,49	20	0	0	0	0	0	4,799	4,799	0	0	0
B3051302	AURORA	00		07/30/2013	312,30	40	0	0	0	0	0	2,758	2,758	0	0	0
B5072707	AURORA	00		10/05/2015	245,03		0	0	0	0	0	1,887	1,887	0	0	0
B8080903	AURORA	00	ļ	11/27/2018	611,61		0	0	0	ļ0	ļ0	3,692	3,692	0	ļ0	0
B8080904	AURORA			11/13/2018			0	0	0	0	0	4,415	4,415	0	0	0
B8080906	AURORA		·····	11/27/2018			n	0 n	0 n	n	n			0 n	n	0 n
A8041803	BOULDER	00		06/12/2008	129,85		0	0	0	0	0	1,592	1,592	0	0	0
B1070603	BOULDER	00		09/16/2011	1,287,31	50	0	0	0	0	0	19,541	19,541	0	0	0
	BOULDER	00		11/08/2012	1,404,54	7  0	0	0	0	0	0	13,351	13,351	0	0	0
B3022707	BOULDER	00	·	04/29/2013	618,60		0	0	0	0	<u>0</u>	5,962	5,962	0	0	0
B8121901 A4111902	BOULDER		·····	02/15/2019					0			2,623		ļ0	ļ	ļ0
B2042404	CASTLE ROCK	CO		06/14/2012	327.69		J0	J0	l	J0	10	5, 104	5. 104	J0	l0	J

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

				Showing /	All Mortgage Loar	ns DISPOS	SED, Transfe	erred or Repa	aid During the	e Current Qu	ıarter						
1	Location		4	5	6	7		Change	e in Book Value	e/Recorded Inv	restment		14	15	16	17	18
	2	3			Bo	ook Value/	8	9	10	11	12	13	Book Value/				
					F	Recorded			Current				Recorded				
					In	rvestment			Year's Other-		Total		Investment		Foreign		
					E	Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date		Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired		Prior Year	(Decrease)	/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
B1033105	CENTENNIAL	00	1,700	06/30/2011	Duto 1	602,475	(Decrease)	77 (COTOTION	n coognized	001101	(0.0 10.11)	DOOK VAIGE	6,857	6,857	О	О	Diopodai
B2032601	CENTENNIAL	. CO.		05/17/2012		1,227,462	0	0	0	0	0	0	11,918	11,918	0	0	0
B8013104	CENTENNIAL	.CO.		04/05/2018		579,935	0	0	0	0	0	0	8,555	8,555	0	0	0
A5042204	COLORADO SPRINGS			07/12/2005		340,429	0	0	0	0	0	0		7,250	0	0	0
A6070708	COLORADO SPRINGS			09/15/2006		92,525	0	0	0	0	0	0	3,706	3,706	0	0	0
A8020101	COLORADO SPRINGS	CO		04/09/2008		467,832	0	0	0	0	0	0	7 , 137	7, 137	0	0	0
A8082902	COLORADO SPRINGS	00		11/10/2008		1,615,149	0	0	0	0	0	0	13,646	13,646	0	0	0
B1082904	COLORADO SPRINGS	00		10/28/2011		666,564	0	0	0	0	0	0	6, 160	6, 160	0	0	0
B5050401	COLORADO SPRINGS	00		09/01/2015		590,772	0	0	0	0	0	0	6,816	6,816	0	0	0
B7050201 B9091714	COLORADO SPRINGS			07/31/2017		698,247 462,810	 n	0	0	0	0	0	4,500 1,943	4,500 1,943	0	0	0
00102802	COLORADO SPRINGS			12/22/2020		1,740,000	 n	n	n	n	n	0 n	233,073	233,073	n	n	n
B2042302	COMMERCE CITY			07/18/2012		103,416	0	n	n		n	n	3,078	3,078	n	n	
B3013001	COMMERCE CITY			03/28/2013		434,564	0	0	0	0	0	0	4,066	4,066	0	0	0
B9041101	COMMERCE CITY			06/25/2019		666,817	0	0	0	0	0	0	3,997	3,997	0	0	0
A7041602	DELTA	00		07/24/2007		202, 148	0	0	0	0	0	0	6,086	6,086	0	0	0
A5120602	DENVER	00		01/25/2006		65,233	0	0	0	0	0	0	2,680	2,680	0	0	0
A7091103	DENVER	00	· · · · · · · · · · · · · · · · · · ·	12/13/2007		850,876	0	0	0	0	0	0	8, 197	8, 197	0	0	0
	Denver	00		10/02/2008		324, 174	0	0	0	0	0	0	4,536	4,536	0	0	0
B1030103	DENVER			04/22/2011		210,106 241,721		0	0	0	0	0	1,912 2,199	1,912 2,199	0	0	0
B1030106	DENVER	CO		04/22/2011		428,747	 	0	0	0		0			0	0	
	DENVER	CO		07/08/2011		267,273	0	0	0	0	0	0	9,914	9,914	0	0	0
	DENVER	CO		07/21/2011		474,433	0	0	0	0	0	0	4,392	4,392	0	0	0
B1052503	DENVER			07/21/2011		361,213	0	0	0	0	0	0	3,344	3,344	0	0	0
	DENVER			09/01/2011		699,505	0	0	0	0	0	0	11,260	11,260	0	0	0
	DENVER	CO		09/22/2011		384,430	0	0	0	0	0	0	6, 188	6, 188	0	0	0
	DENVER	00		09/27/2011		676,538	0	0	0	0	0	0	10,673	10,673	0	0	0
B1110102	Denver			12/13/2011		216,674	0	0	0	0	0	0	1,999	1,999	0	0	0
B2031602 B2042502	DENVER			06/06/2012 06/29/2012		361,0431,762,319	 n	0	0	0	0	0	3,246	3,246	0	0	0
B2042502-1	DENVER			05/18/2015		498,282	 0	0		0	0	0	4.955	4,955	0	0	0
B2051104	DENVER	00		07/03/2012		360,563	0	0	0	0	0	0	3,321	3,321	0	0	0
B2071901	DENVER			09/18/2012		660,715	0	0	0	0	0	0	6,021	6,021	0	0	0
B2082803	DENVER			11/21/2012		412,447	0	0	0	0	0	0	3,927	3,927	0	0	0
	DENVER			02/26/2013		501,283	0	0	0	0	0	0	4,570	4,570	0	0	0
	DENVER	CO		06/14/2013		343,920	0	0	0	0	0	0	3,087	3,087	0	0	0
	DENVER	00		06/14/2013		802,506	0	0	0	0	ļ0	0	7,201	7,201	0	0	0
	Denver	00		06/14/2013		866,210 . .438.471	0	0	ļ0	0	0	0	7,772	7,772	0	0	0
	DENVER			07/19/2013		438,471	 n	U	0 n	0 n	0	0 n			U	U	0 n
B3050204-1	DENVER	CO		02/21/2020		454,678	 n	n	n	n	n	n	4,137	4, 137	n	n	n
B3071802	DENVER			09/30/2013		411,449	0	0	0	0	0	0	3,283	3,283	0	0	0
	DENVER			03/10/2014		378,967	0	0	0	0	0	0	2,877	2,877	0	0	0
B4030701	DENVER	00		05/12/2014		1, 192, 127	0	0	0	0	0	0	9,610	9,610	0	0	0
B4091201	DENVER	00		11/07/2014		178,609	0	0	0	0	0	0	1,429	1,429	0	0	0
B4091201-1	DENVER	00		02/28/2018		272,459	0	0	0	0	0	0	2, 149	2, 149	0	0	0
B4091702	DENVER			01/05/2015		754, 137	0	0	ļ	ļ0	ļ	0	9,304	9,304	ļ0	ļ0	0
B5050402 B5103002	DENVER	00		07/16/2015		474, 191 428, 163	0	0	0	0	0	0	3,499	3,499	0	0	0
	DENVER	CO		01/15/2016 01/15/2016		428, 163	 n	0	0	0	0	0	3,082	3,082	0	0	
	DENVER			01/13/2016		1.423.598	 n	n	n	n	n	n	10,638	10.638	n	n	n
B6010402	DENVER	.00.		02/26/2016		564,034	0	0	0	0	0	0	4,094	4,094	0	0	0
B6012203	DENVER			03/25/2016		3,396,722	0	0	0	0	0	0	26,829	26,829	0	0	0
B6033001	DENVER			05/31/2016		853,992	0	0	0	0	0	0	6,265	6,265	0	0	0
	DENVER	00		06/21/2016		591,551	0	0	0	0	0	0	4,378	4,378	0	0	0
B6082201	DENVER	00		10/20/2016		470,550	0	0	0	0	0	0	8,459	8,459	0	0	0
B6082502	DENVER	00		11/03/2016		339,445	0	ļ0	ļ0	ļ0	ļ0	0	2,519	2,519	ļ0	ļ0	ļ0
B7062801	DENVER			09/06/2017		1,140,179	0	0	ļ0	0	ļ0	0	6,784	6,784	0	ļ0	0

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

				Showing /	All Mortgage Loa	ans DISPOS	SED, Transf	erred or Repa	aid During the	e Current Qu	uarter						
1	Location	1	4	5	6	7		Change	e in Book Value	e/Recorded Inv	estment/		14	15	16	17	18
	2	3			В	Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
					1	Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired		Prior Year	(Decrease)	/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
B8011601	DENVER	CO CO	1 3 5 5	03/15/2018	Bato	350,023	(Decrease)	// tooletion	1 CCCOGINZCO	Otrici	(0.0.10.11)	DOOK VAIGE	2,253	2,253	Лороса	Λ	Λ
B8022201	DENVER	CO		04/30/2018		1,262,062	0	0	0	0	0	0	7,816	7,816	0	0	0
B8031201	DENVER	C0.		05/23/2018		803,698	0	0	0	0	0	0	4,947	4,947	0	0	0
B8051702	DENVER	00		07/20/2018		567 , 147	0	0	0	0	0	0	3, 114	3, 114	0	0	0
B8051703	DENVER	CO		07/20/2018		287,646	0	0	0	0	0	0	1,580	1,580	0	0	0
B8051704	DENVER	CO		08/13/2018		600 , 158	0	0	0	0	0	0	3,424	3,424	0	0	0
	DENVER	00		11/09/2018		596,756	0	0	0	0	0	0	3,362	3,362	0	0	0
	DENVER	00		04/15/2019		407 , 156	0	0	0	0	0	0	2,344	2,344	0	0	0
C0042201	DENVER			07/08/2020		2,479,807 2,901,332	0	0	0	0	0	0	14,568 18,013	14,568 18,013	0	0	0
	DENVER	CO		11/20/2020		1,055,600	 n	0	0	u	0	0	6, 180	6, 180	 n	٠	0 n
B1021703	ENGLEWOOD	CO	·	03/17/2011			0n	n	n	n	n	0 n	6,726	6,726	 n	0 N	n
B2051103	ENGLEWOOD		[	07/03/2012		343,293	0	n	n	n	0	n	3.137	3,137	0	0	0
B2060601	ENGLEWOOD			09/27/2012		468,840	0	0	0	0	0	0	7,372	7,372	0	0	0
B2110601	ENGLEWOOD	00		01/10/2013		204,238	0	0	0	0	0	0	1,830	1,830	0	0	0
B2111603	ENGLEWOOD	00		01/10/2013		502,480	0	0	0	0	0	0	4,556	4,556	0	0	0
B2111603-1	ENGLEWOOD	00	ļ	07/11/2018		530,651	0	0	0	0	0	0	4,812	4,812	0	0	0
B3011802	ENGLEWOOD	00		03/12/2013		915,606	0	0	0	0	0	0	8,286	8,286	0	0	0
B3103002	ENGLEWOOD	00		01/07/2014		373,398	0	0	0	0	0	0	2,915	2,915	0	0	0
B5031903	ENGLEWOOD			05/15/2015		628,500	0	0	0	0	0	0	4,902	4,902	0	0	0
B5031904	ENGLEWOOD	CO		05/15/2015		485,636		0	0	0	0	0	3,790 3,096	3,790	0	0	0
B5103004	ENGLEWOOD	CO		01/15/2016		856,325	٥٥	0	0	0	0		6.164	6.164			0
B5103005	ENGLEWOOD	CO		01/15/2016		308,262	0	0	0	0	0	0	2,220	2,220	0	0	0
B7121501	ENGLEWOOD	CO		02/22/2018		1,633,958	0	0	0	0	0	0	9,894	9,894	0	0	0
B8080902	ENGLEWOOD	00		11/27/2018		443, 194	0	0	0	0	0	0	2,676	2,676	0	0	0
B9071203	ERIE	CO		09/23/2019		428,471	0	0	0	0	0	0	2,526	2,526	0	0	0
A5060601	FIRESTONE	00		08/24/2005		290,211	0	0	0	0	0	0	13,385	13,385	0	0	0
B6102402	FIRESTONE	00		01/13/2017		1,340,794	0	0	0	0	0	0	9,830	9,830	0	0	0
A8080806 B2091103	FORT COLLINS			10/28/2008		2,440,959 907,717	0	0	0	0	0	0	33,560	33,560	0	0	0
B2091104	GOLDEN			11/08/2012		1,864,192	٥٥	0	0	0	0	0				0	0
B5071001	GOLDEN	CO		09/17/2015		449,903	٥٥			o	0		3,536	3,536	٥	٥	
B9072502	GOLDEN	CO		10/10/2019		5,308,280	0	0	0	0	0	0	32,746	32,746	0	0	0
C0081301	GOLDEN	CO		10/28/2020		5,978,721	0	0	0	0	0	0	36,465	36,465	0	0	0
A8061308	GREELEY	00		08/25/2008		201,773	0	0	0	0	0	0	1,823	1,823	0	0	0
C0042701	GREELEY	CO		07/10/2020		942,570	0	0	0	0	0	0	5,638	5,638	0	0	0
B6030810	GYPSUM	00		06/03/2016		2,210,595	0	0	0	0	0	0	16,659	16,659	0	0	0
A6122303	HENDERSON	00		03/29/2007		989,271	0	0	0	0	0	0	14,788	14,788	0	0	0
B6070701	HENDERSON			08/31/2016		3,441,463	0	0	0	0	ō	0	25,996	25,996	0	0	0
B9061001	HENDERSON	CO		07/26/2019		1,625,128	0	0	0	0		0	9,971 18,526	9,971 18,526	0	0	0
B2053101	LAFAYETTE	CO		10/05/2012		1,568,352	0n	n	n	n	n	0 n	23,854	23,854	 n	0 n	n
B8011702	LAFAYETTE	CO		04/13/2018		628.141	0	n	0	n	0	0	3.925	3,925	0	0	0
B8012402	LAFAYETTE			04/13/2018		307,986	0	0	0	0	0	0	1,925	1,925	0	0	0
A7022602	LAKEWOOD	00		05/02/2007		385,842	0	0	0	0	0	0	6,348	6,348	0	0	0
B7111402	LAKEWOOD			12/20/2017		1,992,553	0	0	0	0	0	0	13,691	13,691	0	0	0
B9010701	LAKEWOOD	00		04/15/2019		697,045	0	0	0	0	0	0	3,880	3,880	0	0	0
A7033002	LONGMONT	00		06/15/2007		368,045	0	0	0	0	0	0	11,982	11,982	0	0	0
A4030303 B5030605	LOUISVILLE		·	05/11/2004			0	0	ļ0	0		ļ0	6,957	6,957	0	0	ļ0
C0051808	MONTROSE	CO		05/15/2015 09/28/2020		3,528,019	0	0	0	0	ļ0	0	30,857	30,857	0	0	0
B4041403	NORTHGLENN	CO		09/28/2020		1,670,950	 n	n	0 n	n	n	0 n	4.320	4.320	 n	0 n	n
B2042405	PARKER			06/14/2012		451,594	 n	n	n	n	n	n	7,036	7,036	٥	 n	n
B2042406	PARKER			06/14/2012		430,621	0	0	0	0	0	0	6,708	6,708	0	0	0
B2051102	PARKER			06/27/2012		179,207	0	0	0	0	0	0	2,770	2,770	0	0	0
B2052202	PARKER			08/02/2012		957,897	0	0	0	0	0	0	14,731	14,731	0	0	0
B2052202-1	PARKER	00		02/13/2020		682,262	0	0	0	0	0	0	10,743	10,743	0	0	0
B5011601	PARKER	00		02/27/2015		836,004	0	0	0	0	0	0	6,863	6,863	0	0	0

				Showing A	All Mortgage L	oans DISPO	SED, Transf										
1	Location		4	5	6	7		Change	e in Book Value	e/Recorded Inv	/estment		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B9082702	PARKER	CO		10/31/2019		736,703	0	0	0	0	00	0	4,468	4,468 5,757	0	0	0
A8080805	PLATTEVILLE	00		10/28/2008		418,731	0	0	0	0	0	0	5,757	5,757	0	0	0
B4082501	PUEBLO THORNTON			12/05/2014		336,491	0	0	0	0	0	0	2,802	2,802		0	0
A2070301	THORNTON	CO		12/02/2002 09/26/2014		602,494	٥٥	0	0	0	0					0	0
A7050103	WESTMINSTER	CO		07/18/2007			0	0	0	0	0	0	4.704	4.704		0	0
B2061801	WESTMINSTER	CO.		08/13/2012		916, 174	0	0	0	0	0	0	8,861	8,861		0	0
C0081303	WESTMINSTER			10/28/2020		5,363,264	0	0	0	0	0	0	32,711	32,711		0	0
C0081304	WESTMINSTER	00		10/28/2020		3,428,971	0	0	0	0	0	0	20,916	20,916		0	0
A5101206	WHEAT RIDGE	00		12/31/2006		58,282	0	0	0	0	0	ļ0	2,457	2,457		0	0
A7033001 A8061208	WHEAT RIDGE		· · · · · · · · · · · · · · · · · · ·	05/29/200708/12/2008		316,927 200,231	0	0	0	0	0	0	5,334	5,334 2,827	0	0	0
A7 121902	DANBURY	CT		08/12/2008	<u> </u>	506,731	۰۰۰۰	0	0		,   <sup>0</sup>				U	0	U
C0020706	EAST HARTFORD	CT		02/12/2006			0 N	0	0	0	0	0	5,201	5,201	0	0	0
B0080612	STRATFORD	CT		10/26/2010		119,367	0	0	0	0	00	0	2,466	2,466		0	0
B9011601	WESTPORT	CT		03/21/2019		481,256	0	0	0	0	0	0	2,935	2,935	0	0	0
A5030402	WASHINGTON	DC		06/29/2005		520,322	0	0	0	0	0	0	23, 174	23, 174	0	0	0
B0040901	WASHINGTON	DC		06/22/2010		279,052	0	0	0	0	0	0	5,940	5,940		0	0
B1011106	WASHINGTON	DCDC	· · · · · · · · · · · · · · · · · · ·	03/11/2011		425,903 115,195	0	0	0	0	00	0	7,089 1,897		0	0	0
B1110901	WASHINGTON	DC		04/05/2018			٥٥		0	0	0		5,792	1,897 5,792	0	0	
B3070302	WASHINGTON	DC		09/26/2013		364,575	٥٥	0	0	0	0	0	5, 102	5, 102		0	0
B4110602	WASHINGTON	DC		01/23/2015		502,930	0	0	0	0	0	0	3.890	3,890		0	0
B4121201	WASHINGTON	DC		03/16/2015		3,272,360	0	0	0	0	00	0	28,203	28,203	0	0	0
B4121201-1	WASHINGTON	DC		01/30/2018		1,940,441	0	0	0	0	00	0	15,757	15,757		0	0
B4121702	WASHINGTON	DC.		02/25/2015		893,043	0	0	0	0	0	0	7 , 143	7, 143	0	0	0
B5080401	WASHINGTON	DC.		09/25/2015		675,423 6,340,149	0	0	0	7,627			0	21.404	0	0	0
B6111701	WASHINGTON	DC DC		05/16/2016		1,708,138	٥	0	0	25,012	25,012		21,404	9, 125		0	0
B6121403	WASHINGTON	DC		03/27/2017		3,442,695	٥٥	0	0	0	0	0		23,685		0	0
B8030601	WASHINGTON	DC.		05/30/2018		1,481,150	0	0	0	0	0	0	6.720	6,720		0	0
B8051001	WASHINGTON	DC		07/24/2018		1,084,063	0	0	0	0	00	0	4,668	4,668		0	0
B8081502	WASHINGTON	DC.		11/02/2018		1,846,073	0	0	0	0	00		7,777	7,777	0	0	0
B8092102	WASHINGTON	DC	· · · · · · · · · · · · · · · · · · ·	12/27/2018		4,112,393	0	0	0	16,660	16,660	0	11,463	11,463		0	0
B8101804 B9030401	WASHINGTON	DCDC	· · · · · · · · · · · · · · · · · · ·	01/10/2019 05/22/2019		2,061,580	0	0	0	0	0	0			0	0	0
B9030401	WASHINGTON	DC.		08/30/2019		2,619,717	٥٥	0	0	0	0	0	11.460	11.460		0	0
B9081403	WASHINGTON	DC		10/03/2019		3,019,306	0	0	0	0	0	0	14,239	14,239		0	0
C0012805	WASHINGTON	DC		03/19/2020		11,248,529	0	0	0	35,042		0	35,225	35,225	0	0	0
C0031201	WASHINGTON	DC		07/30/2020		16,552,357	0	0	0	46,401		0	54,277	54,277	0	0	0
C0083103	WASHINGTON	DC	ļ	10/28/2020	ļ	2,243,166	0	0	0	0	0	0	10,216	10,216		0	0
00100803	WASHINGTON	DC		12/18/2020	·····	4,000,000	0	ļ0	ļ0	0		ļ0	532,494	532,494		ļ0	ļ0
C0110401 W9053001	WASHINGTON	DCDC		12/17/202009/30/2019		2,600,000 19,500,000	0	0	0	0		0	346,428	346,428	0	0	0
WC003002	WASHINGTON	DC		06/25/2020		13,587,134	0 0	0	0	0	0	0	0	0	0	0	0
C0101901	WASHINGTON DC	DC		12/22/2020		6,800,000	0	0	0	0	00	0	905,239	905,239	0	0	0
A5050901	BEAR	DE		08/05/2005		621,375	0	0	0	0	0	0	12,852	12,852	0	0	0
C0090801	DAGSBORO	DE		12/01/2020		4,625,000	0	0	0	0	0	0	619,233	619,233		0	0
B0120817	HARRINGTON	DE		03/21/2011		1, 115, 353	0	0	0	0	00	ļ0	21,619	21,619	0	0	0
B6021101	APOPKA ATLANTIC BEACH	FL	·	05/27/2016	<u> </u>	2,606,121	0		0	0	0	J0	20,047	20,047	0	ļ0	0
B0120802	ATLANTIS	FI		04/24/2007		350,290	0 ^	0	0	0	,0	0	5,905	5,905		0	0 n
B3013101	AUBURNDALE	FL		04/22/2013		559,387	0 N	0	0	0	0	0	5,261	5,261		0	0
B8030501	AUBURNDALE	FL		05/11/2018		392,068	0	0	0	0	0	0	3,529	3,529		0	0
B6032901	AVON PARK	FL		06/13/2016		882,002	0	0	0	0	0	0	16,142	16,142	0	0	0
B7013104	AVON PARK	FL		04/20/2017		1,259,091	0	0	0	0	0	0	8,720	8,720		0	0
B7013104-1	AVON PARK	FL		08/09/2017		529,010	0	0	0	0	00	<u>0</u>	3,764	3,764		0	0
A6020903 B8092004	BARTOW	FFL		12/31/2006	<u> </u>	18,271	0	ļ0	ļ0	0	0		9,072 1,775			ļ0	0
B5072705	BARTOW	FI		11/27/2018		304,071	0۰	0		0			3 406	3 406		0	0

### **SCHEDULE B - PART 3**

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

					All Mortgage Loans DISI	POSED, Trans										
1	Location		4	5	6 7		Chang	e in Book Value	/Recorded Inv	vestment		14	15	16	17	18
	2	3			Book Valu	e/ 8	9	10	11	12	13	Book Value/				
					Recorde			Current				Recorded				
					Investme			Year's Other-		Total		Investment		Foreign		
					Excludin		Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
														Gain	Gain	Gain
				D . I .	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0			
			Loan	Date	Disposal Interest	Increase	(Amortization		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior Yea		/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B9121701	BOYNTON BEACH	FL		02/05/2020	582		)	0	0	00	0	3,394	3,394	0	0	0
C0062501	BOYNTON BEACH	<u>F</u> L	· · · · · · · · · · · · · · · · · · ·	07/28/2020	1,384,		)  0	0	0	00	0	8,427		0	0	0
B5030506	BRADENTON	FL	·	06/01/2015	1,866,			0	0	0	0	16,012	16,012	0	0	0
B6111401 B7031308	BRADENTON	FLFl		01/30/2017	1,380,			0	0	0	0	9,970	9,970	0	0	0
B8012501	BRADENTON	FL		03/16/2018	1,223 2,990				٥٥	0	0		7,858 18,488	0	0	0
C0100101	BRADENTON	FI		12/03/2020			)		ں ۱	,o	0	3,767	3,767	0	٥	0
B9052006	BRANDON	FI		08/28/2019	2.374		,	0	٥٥	n	0	13.589	13.589		٥	0
B2013101	BROOKSVILLE	FI		03/28/2012	1,363		)	0	0	0	0	12,989	12.989	0	0	0
B5030508	BUSHNELL	FL		06/01/2015	1,749	274 (	0	0	0	0	0	15,004	15.004	0	0	0
B5031901	CAPE CORAL	FL		06/15/2015	1,304		) [	0	0	0	0	10,184	10,184	0	0	0
B2113002	CASSELBERRY	FL		01/30/2013	1,048,		)	0	0	0	0	9,951	9,951	0	0	0
A5070602	CHIEFLAND	FL		09/22/2005	359,	610	)  0	0	0	0	0	16,292	16,292	0	0	0
A3051907	CLEARWATER	FL		08/14/2003	336,		)	0	0	0	0	5,322	5,322	0	0	0
A7121804	CLEARWATER	<u>F</u> L		02/28/2008	552		)  0	0	0	0	0	3,449	3,449	0	0	0
	CLEARWATER	FL		11/22/2013	449		)	0	0	0	0	4,286	4,286	0	0	0
B9032701	CLEARWATER	FL		06/07/2019	879		<u> </u>	0  -	0	·0	ļ0	5,093	5,093	0	0	ļ0
B9052005	CLEARWATER	FL		08/28/2019	5,645,		,   <u>0</u>	<u>0</u>  -	0	.  ō	ļ	32,313	32,313	0	0	ļ0
B9072904 C0030301	CLEARWATER	FL	·	11/04/2019 06/18/2020	2,294 841		,  0		0		0	29,520 5,424	29,520 5,424	0	0	0
B9031801	CLERMONT	rL		05/18/2020	3,263		,	<sup>0</sup>	ں م			5,424	5,424	0	٠	
A4040230	CORAL GABLES	FL		05/20/2019			, ,		0 م			19,339	19,339	0	٠٥	0
A4040230	CORAL GABLES	FI		07/06/2004	531		, , , , , , , , , , , , , , , , , , , ,	n	ں۔۔۔۔۔۔ ۱	n	n	4, 176	4,176	n	 n	n
A6040405	CORAL GABLES	FL		12/31/2006			)	0	ں ۱	0	0	4,695	4,695	0		0
A7112701	CORAL GABLES	FL		01/18/2008			)	0	n	0	0	2,767	2,767	0		n
B2012901	CORAL GABLES	,FL		03/22/2012		645	)		0	0	0	7,762		0	0	0
B2083004	CORAL GABLES	FL		11/20/2012	346		)	0	0	0	0	5,441	5,441	0	0	0
B8011503	CORAL GABLES	FL		03/15/2018	305,		)o	0	0	0	0	1,801	1,801	0	0	0
B0051304	CORAL SPRINGS	FL		06/30/2010	1,064,		)	0	0	0	0	13,530	13,530	0	0	0
B5010902	DANI A	FL		04/10/2015	1,138,		)	0	0	00	0	9,237	9,237	0	0	0
B7010502	DAVENPORT	<u>F</u> L		03/07/2017	357		)	0	0	0	0	3,487	3,487	0	0	0
B7042502	DAYTONA BEACH	<u>F</u> L		06/30/2017	10,391		0	0	0	0	0	69,519	69,519	0	0	0
B8101801 B6081803	DAYTONA BEACH DEFUNIAK SPRINGS	FL		01/11/2019		199	,  0	0	0	0	0	4,819 19,124	4,819 19,124	0	0	0
B7022102	DEFUNIAK SPRINGS	FL		03/31/2016	1,144		,	0	0 م			19, 124	19, 124	0	٠	0
B5072704	DELAND	FI		10/05/2015			,	n	 n	,n	n	1,702	1.702	0 n	0 n	n
A8022219	DELRAY BEACH	FL		05/15/2008	125		)	0	ں ۱	0	0	1,751	1,762	0		0
	DELRAY BEACH	FL		04/05/2013			)	0	n	0		4,061	4,061	0		n
B1080201	DELTONA	FL		10/13/2011			) [o		0	0	0	17,678	17,678	0	0	0
B1029915	DESTIN	FL		05/24/2011	907	00	)  0	0	0	0	0	5,337	5,337	0	0	0
B1029945	DEST IN	FL		05/24/2011	1,028		)	0	0	00	0	6,053	6,053	0	0	0
B6031801	DUNNELLON	FL		06/24/2016	1,272,	541(	)	0	0	0	0	18,273	18,273	0	0	0
B7090506	EUSTIS	FL		11/30/2017	1, 191,		)  0	0	0	0	0			0	0	0
B3081904	FLORIDA CITY	FL		11/05/2013	259		,	0	ō	.   <u>0</u>	0	6,954	6,954	0	0	0
B5021702	FLORIDA CITY	<u> </u>		05/22/2015	443,		٢٥	0	0	<u> </u>	ļ0	9,651	9,651	0	0	ļ0
B8103003	FORT LAUDERDALE			01/29/2019				<u>0</u>	0		0	2,945	2,945	0	0	0
B1110702	FORT MYERS	FL		05/14/2020	2,561,		,	0	0 م			11,436		0	٠	0
B1110702-1	FORT MYERS	FI		01/18/2012			,	n	 n	,n	n	3,408	3,408	0 n	0 n	0 n
B3030402	FORT MYERS	FI		05/13/2013	250		,	n	ں ۱	n	n	3,638		n	0 N	n
B3032803	FORT MYERS	FL		06/13/2013			)	0	0	0		5,908	5,908	0		n
B3120301	FORT MYERS	FL.		02/11/2014	297		) [o	0	0	0	0	2,352	.2,352	0	0	0
B8060701	FORT MYERS	FL		08/17/2018	860		) [	0	0	0	0	5,107	5,107	0	0	0
B1091303	FORT PIERCE	FL	ļ	11/23/2011	878	335	)  0	0	4,028	4,028	0	17,299	17,299	0	0	0
B5121402	FORT PIERCE	FL		03/10/2016	1,717,		)	0	0	0	0	19, 113	19, 113	0	0	0
B7030304	FORT PIERCE	FL		06/30/2017	789,		)  C	0	0	0	0	5,366	5,366	0	0	0
B2062004	FORT WALTON BEACH	FL		10/31/2012	285		00	0	0	00	0	8,383		0	0	0
B1029929	FREEPORT	FL		05/24/2011	1,003		)  a	0	0	·  0	0	5,438	5,438	0	0	0
A5071903	FT LAUDERDALE	FL		12/31/2006	443,		.   <u>0</u>	0	<u>0</u>	·0	ļ0	17,886	17,886	0	0	ļ0
A6080301	GAINESVILLE	FL		09/28/2006		606	, r	L0 L	0	00	L0	19.029	19.029	L0 I		L0

				Showing A	All Mortgage Lo	ans DISPOS	SED, Transf										
1	Location		4	5	6	7			e in Book Value	e/Recorded Inv			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment		_	Year's Other-		Total		Investment		Foreign		<b>-</b>
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
A8052001	GAINESVILLE	FL		07/15/2008		369,783	0	0	0	0	00	0	5,222 9,454	5,222 9,454	0	0	0
B1029937	GULF BREEZE			05/06/2011		250,245	0	0	0	0	0	0	9,454	9,454	0	0	0
B1029938 A9042004	GULF BREEZE HAINES CITY			09/30/2011		556,569 593,654	0	0	0	0	0	0	3, 183	3, 183 8, 123		0	0
B0020801	HIALEAH	FI		03/30/2010		720,437	٥١	0	n	o	0			8,794		0	0 n
B4071401	HIALEAH	FL		09/23/2014		353,775	0	0	0	0	0	0	2,566	2,566		0	0
A9021203	HOLLYWOOD	FL.		04/16/2009		262,846	0	0	0	0	00	0	6,434	6,434		0	0
B8012201	HOLLYWOOD	FL		08/31/2018		1, 117, 393	0	0	0	0	00	0	6,644	6,644		0	0
B6042702	HOMOSASSA	.  <u>F</u> L	.	07/14/2016		1,640,156	0	0	0	0	0	0	18,139	18,139		0	0
B5030507	HUDSON	. FL	-	06/01/2015		2, 139, 984	0	0	0	ļ0	.  0	0	17,862	17,862		0	0
A2092705 A7013005	JACKSONVILLE JACKSONVILLE	. tL	·	12/12/2002 03/30/2007		120,315 182,140	0 n	0	0	0	0	0	9,998 2,941	9,998	0	0	0
A7 120701	JACKSONVILLE	FI	·	02/26/2008			 n	n	n	n	n	n			n	n	n
B1012704	JACKSONVILLE	FL		03/25/2011		2,064,689	0	0	0	0	0	0	34,349	34,349		0	0
B3032501	JACKSONVILLE	FL		06/04/2013		412,052	0	0	0	0	0	0	6,026	6,026	0	0	0
B3041901	JACKSONVILLE			06/28/2013		389,399	0	0	0	0	00	0	10,784	10,784		0	0
B5010502	JACKSONVILLE	<u>F</u> L	.	03/25/2015		213, 179	0	0	0	0	0	0	2,507	2,507	0	0	0
B5011901	JACKSONVILLE JACKSONVILLE	. FL		03/25/2015			0	0	0	0	0	0	17,724	17,724	0	0	0
B5041405	JACKSONVILLE JACKSONVILLE	FL		05/28/2015		1,050,525	٥٥	0	0	0	0	0	3,581 9,383	3,581 9,383	0	0	0
B5041505	JACKSONVILLE	FI		06/30/2015		616,312	٥٥			0	0			13,264			0
B5060202	JACKSONVILLE	FL		07/30/2015		1,391,047	0	0	0	0	0	0	10,508	10.508		0	0
B5120203	JACKSONVILLE	FL.		01/26/2016		428,912	0	0	0	0	00	0	3,166	3, 166		0	0
B6061002	JACKSONVILLE	FL		02/13/2017		525,973	0	0	0	0	00	0	3,500	3,500		0	0
B6071301	JACKSONVILLE	FL		09/07/2016		1,084,656	0	0	0	0	0	0	7,717	7,717		0	0
B6112201	JACKSONVILLE	FL		01/30/2017		2,348,681	0	0	0	0	00	0	17,477	17,477		0	0
B7011301 B7100914	JACKSONVILLE JACKSONVILLE	FL		03/27/2017		1,702,995 356,449	٥٥	0	0	0	0	0	11, 187	11, 187		0	0
B8081701	JACKSONVILLE	FI	·	10/31/2018		523,035	٥٥			0	0		2,962	2,449			0
C0091401	JACKSONVILLE	FL		12/02/2020		4,400,000	0	0	0	0	0	0	589,653	589,653		0	0
WC008002	JACKSONVILLE	FL.		09/30/2020		3,744,775	0	0	0	0	0	0	0	0	0	0	0
B8030701	JACKSONVILLE BEACH	FL		05/11/2018		1,574,764	0	0	0	0	00	0	6,715	6,715		0	0
B8062201	JUPITER	<u>F</u> L		08/24/2018		785, 106	0	0	0	0	0	0	4,668	4,668		0	0
B8081501	JUPITER JUPITER	FL		10/12/2018		613,875	0	0	0	0	00	0	3,608	3,608		0	0
B9010401 B9121801	JUPITER	FL		02/27/2019			٥٥	0	0	0	0	0	4,639	4,639 3,893		0	0
A8121018	KISSIMMEE	FL	·	03/30/2009		373,032	 0	0	0	0	0	0	8,795	8.795		0	0
B1011403	KISSIMMEE	FL		04/05/2011		582,838	0	0	0	0	0	0	22,643	22,643		0	0
B3061302	KISSIMMEE			09/06/2013		956,041	0	0	0	0	0	0	8,795	8,795	0	0	0
B3061302-1	KISSIMMEE	<u>F</u> L		11/09/2016		71,793	0	0	0	0	0	0	662	662		0	0
B9052003	KISSIMMEE	. FL	-	06/26/2019		653,839	0	0	ļ0	ļ0	<u> </u>  0	0	5,590	5,590		0	ļ0
B2082901	LAKE CITY	.l		12/07/2012 06/17/2019		472,677	0	0	0	0	0	0	4,360	4,360 13,127		0	0
B2050904	LAKE MARY	Fl		06/1//2019		2,320,294	 n	n	n	n	n	n	5,755			0 n	0 n
B4120302	LAKE MARY	FL		02/02/2015		418,470	0	0	0	0	0	0	3,169	3,169		0	0
B2090402	LAKE WORTH	FL		10/31/2012		704,978	0	0	0	0	0	0	10,514	10,514	0	0	0
C0102607	. LAKE WORTH	FL		12/08/2020		2, 150,000	0	0	0	0	0	0	288,263	288,263		0	0
B2032301	LAKELAND	. [ <u>F</u> L		06/29/2012		713,933	ō	0	0	0	00	0		7,207		0	0
B3020601	LAKELAND	. tL	· <del> </del>	04/09/2013		733,407	0	ļ0	ļ0	0	0	ļ0	6,651	6,651		0	0
B6032903 B8010205	LAKELAND	. j	·	07/12/2016 04/30/2018		1,255,654	0 n	0	0 n	0 n	,  0 n	0	22,750	22,750		0	0 n
C0092801	LAKELAND	FL		12/16/2020		1,500,000	0	0	0	0	0	0	206,369	206,369		0	0
A7121803	LARGO	FL.		02/29/2008		841,763	0	0	0	0	0	0	5,254	5,254		0	0
B5030511	LARGO	FL		06/01/2015		1,689,574	0	0	0	0	0	0	14, 102	14, 102	0	0	0
A2110405	LAUDERHILL	<u>F</u> L		01/22/2003		121,330	0	0	0	0	0	0	6,629	6,629		0	0
B7030303	LEESBURG	. [FL		06/30/2017		399,317	0	0	0	0	0	0	3,458	3,458		0	0
B8050301 B1050401	LEHIGH ACRES	.		07/20/2018		380,431	0	0	0	0	0	0	2,239	2,239		0	0
A7080106	LONGWOOD		·	10/24/2007			 n	n	n	n	,	n				n	n
R8072602	LONGWOOD	FI		00/07/2007		524 247	٥٥	0	0	n	n	0	3 150	2 150			n

				Showing /	All Mortgage Loa	ans DISPOS	SED, Transf										
1	Locatio		4	5	6	7			e in Book Value				14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment		_	Year's Other-		Total		Investment		Foreign		<b>-</b>
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B8072603	LONGWOOD	FL		09/07/2018		638,570	0	0	0	0	0	0	3,837	3,837	0	0	0
00110203	MADEIRA BEACH	. <del> </del> <u>F</u> L		01/12/2021		0	0	0	0	0	0	0	645,070	645,070	0	0	0
A7042006	MAITLAND	.		06/28/2007		513,782	0	0	0	0	0	0	7,014 7,370	7,014	0	0	0
A8030713	MELBOURNE	FI		10/05/2007 06/25/2008		133,295	٥٥	0		0	0		1,916	7,370	0	0	0
B1092201	MELBOURNE	FI		11/18/2011		778,991	0	0	0	0	0	0	13.082	13.082	0	0	0
B4022001	MELBOURNE	FL.		04/28/2014		1,816,475	0	0	0	0	0	0	15,022	15,022	0	0	0
B4081504	MELBOURNE	FL		10/31/2014		732,459	0	0	0	0	0	0	6,428	6,428	0	0	0
B6050901	MELBOURNE	FL		07/28/2016		1,618,236	0	0	0	0	0	0	28,669	28,669	0	0	0
B7030308	MELBOURNE	<u>F</u> L	·	05/12/2017		720,112	0	0	0	0	0	0	4,774	4,774	0	0	0
B9081502 B2101502	MELBOURNE			11/07/2019		11,563,324	0	0	0	0	0	0	73,419	73,419	0	0	ļ
A6030603	MERRIII ISLAND	tL		12/19/201212/31/2006		459, 136 249, 174		0	0	0	0	ļ	7,023		0	0	0
A6040403	MIAMI			12/31/2006		249, 174	 n	n	0	n	,u	n			0 n	n	n
A6040404	MIAMI	FL		12/31/2006		81,206	0	0	0	0	0	0	3,085	3.085	0	0	0
A6040406	MIAMI	FL		12/31/2006		70,522	0	0	0	0	0	0	2,669	2,669	0	0	0
A6122702	MIAMI	FL	.	03/19/2007		133,724	0	0	0	0	0	0	3,367	3,367	0	0	0
A7082203	MIAMI	FL		11/07/2007		222,426	0	0	0	0	0	0	6,369	6,369	0	0	0
A8080101	. MIAMI	. <del> </del> <u>F</u> L	·	10/23/2008		142,096	0	0	0	0	00	0	10,138	10, 138	0	0	0
B1063009	MIAMI	. <del> </del> <u>F</u> L	· <del> </del>	09/26/2011		746,021	0	0	0	0	0	0	12, 135	12, 135	0	0	0
B2053002	MIAMI	FL		12/07/201203/08/2013		554,911	٥٥	0	0	0	0	0	2,209	2,209	0	0	0
B3032002	MIAMI	FI		05/29/2013			00	0	0	0	0	0	7,929	7,929	0	0	0
B5032501	MIAMI	FL		06/30/2015		556,711	0	0	0	0	0	0	4,906	4,906	0	0	0
B6121205	MIAMI	FL		02/21/2017		1, 171, 317	0	0	0	0	00	0	19,822	19,822	0	0	0
B8110601	MIAMI	FL		01/24/2019		764, 169	0	0	0	0	0	0	6,244	6,244	0	0	0
C0111801	MIAMI	FL		02/02/2021		0	0	0	0	0	0	0	205, 100	205, 100	0	0	0
B8011502	MIAMI BEACH	.¦ <u>F</u> L		03/15/2018		410,497	0	0	0	0	00	0	2,561	2,561	0	0	0
B3042905	MIAMI GARDENS	.		07/31/2013 06/28/2011		1,010,575 1,107,160	0	0	0	0	0	0	9,425	9,425	0	0	0
C0031210	MILTON	FI		05/28/2011		691,310	 0	0	0	0	0	0	4,404	4,404	0	0	0
A7052408	NAPLES	FL		08/15/2007		268,612	0	0	0	0	0	0	3,877	3,877	0	0	0
B1051102	NAPLES	FL		07/15/2011		366,698	0	0	0	0	00	0	3,483	3,483	0	0	0
B9022701	NAPLES	FL		05/03/2019		480,478	0	0	0	0	00	0	2,750	2,750	0	0	0
W8100901	NAVARRE	FL		11/14/2018		5,250,000	0	0	0	0	0	0	0	0	0	0	0
B7020805	NEPTUNE BEACH	.  FL		04/26/2017		532,411 1,260,525	0	0	ļ0	ļ0	0	0	3,519	3,519 8,514	0	0	ļ0
B6120103 B5031302	NORTH FORT MYERS	tL		02/10/2017				0	0	0	0	ļ0	8,514 25,701		0	0	0
B5052701	NORTH FORT MYERS			08/31/2015		2,304,032	 n	n	n	n	n	n	25,701	25,701	0 n	n	n
A8093003	OCALA	FL.		11/01/2008		1, 132, 463	0	0	0	0	0	0	15, 180	15, 180	0	0	0
B3030704	OCALA	FL		05/16/2013		474, 149	0	0	0	0	0	0	4,271	4,271	0	0	0
B9020401	OCALA	FL	.	04/03/2019		598,921	0	0	0	0	0	0	5, 124	5, 124	0	0	0
B8053001	. 000EE	.   <u>F</u> L	·	07/26/2018		1,640,630	0	0	0	0	0	0	9,651	9,651	0	0	<u>0</u>
B9072903 B0011902	OLDSMAR ORANGE PARK			11/12/2019		6,051,805 564,640	0	0	0	0	0	0	58,389	58,389 7,264	0	0	ļ0
B3122008	ORANGE PARK		-	03/22/2010			٥	U	0	U	,   <sup>0</sup>	0			U	U	U
C0100801	ORANGE PARK	FL		11/20/2020			 0	0	0	0	0	0	5,067	5,950	0	0	0
A4021301	ORLANDO	FL.		03/30/2004		608,512	0	0	0	0	0	0	13,521	13,521	0	0	0
B0022303	ORLANDO	FL		08/02/2010		728,475	0	0	0	0	0	0	9, 113	9, 113	0	0	0
B0072606	ORLANDO	FL	.	11/30/2010		1,213,012	0	0	0	0	0	0	49,211	49,211	0	0	0
B1042805	ORLANDO	<u>F</u> L	·	07/15/2011		392,545	0	0	0	0	0	0	4,388	4,388	0	0	ļ0
B2091201 B3041902	ORLANDO			12/11/2012		1,706,692	0	0	0	0	0	0	16,506 5,175	16,506	0	0	ļ0
B3041902	ORLANDO	tL		07/11/2013		627,745 2,200,782		0	0	0	0	0	5,1/5	5, 175 28, 459	0	0	0
B4013001	ORLANDO	FI		04/04/2014		497 , 175	 n	n	n	n	n	n	28,459	4.037	n	n	n
B6102101	ORLANDO	FL		01/27/2017		1,781,047	0	0	0	0	0	0	21,655	21,655	0	0	0
B6121906	ORLANDO	FL		03/10/2017		3,491,859	0	0	0	0	0	0	22,858	22,858	0	0	0
B7033002	ORLANDO	FL	.	08/30/2017		2,840,730	0	0	0	0	00	0	18,481	18,481	0	0	0
B7072002	ORLANDO	<u>F</u> L	-	10/05/2017		1,266,184	0	0	0	0	0	0	11,451	11,451	0	0	0
R7102602	LURI ANDO	FI		19/99/901/		8 443 804											

				Showing A	All Mortgage Lo	ans DISPOS	SED, Transf										
1	Location		4	5	6	7		Change	e in Book Value	Recorded Inv	estment		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B7122001	ORLANDO	FL		02/12/2018		5,353,241	0	0	0	0	0	0	35,215	35,215	0	0	0
B8101601	ORLANDO	<u>F</u> L		12/21/2018		1,652,012	0	0	0	0	0	0	6,922		0	0	0
B9053103	ORLANDO	<u>F</u> L	·	07/30/2019		1,802,478	0	0	0	0	0	0	0	0	0	0	0
B9103105	ORLANDO	FL		01/31/2020		1,514,067 5,275,718	٥٥	0	0	0	0	0	9,054	9,054	0	0	0
W8032701	ORLANDO	FI		05/21/2018		10,603,892	0	0	0	0	0	0	34.086	34.086	0	0	0
B5041504	PALATKA	FL.		06/30/2015		782,825	0	0	0	0	0	0	9,747	9,747	0	0	0
B3020502	PALM BAY	FL		05/28/2013		390,471	0	0	0	0	0	0	3,518	3,518	0	0	0
B3020502-1	PALM BAY			12/20/2017		342,287	0	0	0	0	0	0	3,082	3,082	0	0	0
B3042902	PALM BAY	. FL		07/29/2013		457,206	0	0	0	ō	<u>0</u>	0	4,058	4,058	0	0	0
B6042701	PALM BAYPALM COAST	. L	· <del> </del>	07/21/2016 07/20/2011		1,022,068 306,078	0	0	0	0	0	0	11,424	11,424 5,132	0	0	0
B8011001	PALM HARBOR	FI FI	·	03/20/2011		1,576,988	٥	U		0	0	0				U	0
B1070502	PALMETTO	FL		09/08/2011		451,763	 0	0	0	0	0	0	15,376	15,376	0 0	0	0
B1029901	PANAMA CITY	FL		05/25/2011		1,357,966	0	0		0	0	0	7,991	7,991		0	0
B5091703	PANAMA CITY	FL		11/06/2015		500,765	0	0	0	0	0	0	3,887	3,887	0	0	0
B5091704	PANAMA CITY	<u>F</u> L	.	11/06/2015		751, 166	0	0	0	0	0	0	5,829	5,829	0	0	0
B5091705	PANAMA CITY	<u>F</u> L		11/06/2015		1,265,137	0	0	0	0	0	0	9,817	9,817	0	0	0
B1029906 B1029909	PANAMA CITY BEACH	FL		05/25/2011 05/25/2011		1,983,351 1,071,849		0	0	0	0	0	10,744	10,744	0	0	0
B1029949	PANAMA CITY BEACH			10/14/2011			٥					0	4,835		0	0	0
B8082701	PANAMA CITY BEACH	FI		11/05/2018		699,362	00	0	0	0	0	0	4.082	4.082	0	0	0
B9061302	PANAMA CITY BEACH	FL.		08/23/2019		416,658	0	0	0	0	0	0	2,556	2,556	0	0	0
B7102601	PEMBROKE PINES	FL		12/22/2017		5, 173, 140	0	0	0	0	0	0	34,438	34,438	0	0	0
A7040503	PENSACOLA	FL		05/25/2007		284,328	0	0	0	0	0	0	3,717	3,717	0	0	0
A7091403	PENSACOLA	<u>F</u> L		01/14/2008		166,617	0	0	0	0	0	0	2,569	2,569	0	0	0
B1029961 B6022602	PENSACOLA PENSACOLA	FL	·	05/06/2011 04/19/2016		371,480	0	0	0	0	0	0	14,032	14,032	0	0	0
B8090701	PENSACOLA		·	12/17/2018		4,657,250	٥٥		0			0	25,888	25,888	0	0	0
B8092703	PENSACOLA	FL		12/20/2018		2,833,087	0	0	0	0	0	0	16,715	16,715	0	0	0
B9120601	PENSACOLA	FL		02/27/2020		1,114,842	0	0	0	0	0	0	9,286	9,286	0	0	0
C0042302	PENSACOLA	FL		06/18/2020		3, 139, 741	0	0	0	0	0	0	19,894	19,894	0	0	0
A7060801	POMPANO BEACH	FL		08/28/2007		812,352	0	0	0	0	0	0	11,831	11,831	0	0	0
B5111902	POMPANO BEACH	FL		02/05/2016		406,077	0	0	0	0	0	0	3,093	3,093	0	0	0
B8073003 B5030510	POMPANO BEACH	FL		10/18/2018 06/01/2015		589,665		0	0	0	0	0	3,521	3,521	0	0	0
B5112001	PORT CHARLOTTE	FI	· · · · · · · · · · · · · · · · · · ·	02/03/2016		888.048	 0		0	0	0		10.106	10.106	0	0	0
B9053107	PORT CHARLOTTE	FL.		08/26/2019		327,125	0	0	0	0	0	0	1,939	1,939	0	0	0
C0080401	PORT CHARLOTTE			10/29/2020		698,638	0	0	0	0	0	0	4,112	4, 112	0	0	0
A9070101	PORT ORANGE	<u>F</u> L	·	09/22/2009		688,871	0	0	0	0	0	0	13,397	13,397	0	0	0
C0110402	PORT SAINT LUCIE	FL	-	01/19/2021		0	0	0	ļ0	ļ0	ļ0	0	287,258	287,258	0	0	0
B9011001	PORT ST LUCIE			03/27/2019 05/25/2011		1,311,898 742,744	0	0	0	0	0	0	7,423	7,423	0	0	0
C0022702	QUINCY	Fl		05/25/2011		1,872,190	 n	n	n	n	n	n	11,718	11,718	0 n	0 n	0 n
A7060804	ROSEMARY BEACH	FL		09/07/2007		269,781	0	0	0	0	0	0	4,111	4,111	0	0	0
B8042005	ROTONDA WEST	FL		07/13/2018		234,268	0	0	0	0	0	0	2,074	2,074	0	0	0
B6121201	SAFETY HARBOR	FL		02/27/2017		4,348,192	0	0	0	0	0	0	29,546	29,546	0	0	0
B5022002	SAINT CLOUD	. [ <u>F</u> L		05/15/2015		717,619	0	0	0	<u>0</u>	0	0	14,938	14,938	<u>0</u>	0	0
B3052104	SAINT PETERSBURG	.	· <del> </del>	07/09/2013		411,392 851,484	0	ļ0	ļ0	ļ	ļ0	ļ0	3,502	3,502	0	0	ļ0
A6061304 B7041204	SANFORD	FL	·	08/22/2006			 n	0	0 n	0 ^	0	0			0	0	0
B1029950	SANTA ROSA	FL		05/24/2011		1,497,547	0	0	0	0	0	0	8, 112		0	0	0
A7051604	SANTA ROSA BEACH	FL.		08/02/2007		1,068,881	0	0	0	0	0	0	8,797	8,797		0	0
A6030704	SARASOTA	FL		12/31/2006		292,684	0	0	0	0	0	0	11,209	11,209	0	0	0
B1080802	SARASOTA	<u>F</u> L		10/20/2011		311,715	0	0	0	0	0	0	11, 108	11, 108	0	0	0
B2042005	SARASOTA	. [FL		06/28/2012		734, 136	0	0	0	0	0	0	11,067	11,067	0	0	0
B5110601	SARASOTA SARASOTA	tLrL		01/04/2016		2,673,241 1,930,697	0	0	0	0	0	0	29,599	29,599	0	0	0
B8020806	SARASOTA		·	05/21/2018		2,333,307	 n	n	n	n	n	n	13,980	13,980		n	n
R8020806_1	CADACOTA	CI		10/20/2010		550 820	٥	n	0	n	0		2 540	2 540	n		0

					All Mortgage L	oans DISPO	SED, Transf										
1	Location		4	5	6	7			e in Book Value				14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment		_	Year's Other-		Total		Investment		Foreign		<b>-</b>
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B9112601	SARASOTA	FL		02/20/2020		426,282	0	0	0	0	0	0	2,485	2,485 13,523	0	0	0
B2091702	SEBASTIAN	<u>F</u> L		12/17/2012		1,431,758	0	0	0	0	0	0	13,523	13,523	0	0	0
A8012303	SPRING HILL ST AUGUSTINE			04/14/2008		830,782 59,855	0	0	0	0	0	0	11,730	11,730	0	0	0
B6052003	ST PETERSBURG	FI		09/30/2016		1,358,480	٥٥	n		o	0		6,780	6,780	0	0	
B6052004	ST PETERSBURG	FL		09/30/2016		1,478,879	00	0	0	0	0	0			0	0	0
B6081702	ST PETERSBURG	, FL		09/30/2016		1,399,751	0	0	0	0	00	0	6,986	6,986	0	0	0
C0030503	ST PETERSBURG	FL		05/28/2020		740,855	0	0	0	0	00	0	4,637	4,637	0	0	0
C0030505	ST PETERSBURG	<u>F</u> L	.	05/28/2020		1,276,494	0	0	0	0	0	0	7,989	7,989	0	0	0
B3120302	ST. PETERSBURG	. FL		02/04/2014				<u>0</u>	0	ļ	0	0	1,662	1,662	0	0	0
B6052005 B6111020	ST. PETERSBURG ST. PETERSBURG	.	· <del> </del>	09/30/2016		1,987,873 1,441,070	0	0	0	0	0	0	9,920	9,920 10,563	0	0	0
B7091902	ST. PETERSBURG		·	11/17/2017			0	0	U	u	,   <sup>0</sup>	0			U	U	u
C0030504	ST. PETERSBURG	FL		05/28/2020			ں۔۔۔۔۔۔ ۱	0	0	0	0	0	3,710	3,710	0	0	0
B3071001	STUART	FL		09/23/2013			0	0		0	00	0	6,167	6,167	0	0	0
B1032201	TALLAHASSEE	FL		05/10/2011		1,264,064	0	0	0	0	0	0	12,948	12,948	0	0	0
B3031805	TALLAHASSEE	FL	.	06/07/2013		287,095	0	0	0	0	0	0	4,093	4,093	0	0	0
B3031807	TALLAHASSEE	<u>F</u> L		05/30/2013		1,477,558	0	0	0	0	0	0	13,631	13,631	0	0	0
B6021001	TALLAHASSEE	. FL		06/13/2016		1,800,082	0	0	0	0	00	0	32,938	32,938	0	0	0
B6111011	TALLAHASSEE			04/03/2017		2,649,090 1,160,439	٥٥	0		0	0	0	17,130	17,130	0	0	0
A5112303	TAMPA	FI		12/31/2006		1, 160, 439	ں ۱	0	0	0	0	0			0	0	
A7112102	TAMPA	FL		01/31/2008		216,655	00	0	0	0	0	0	2,953	2,953	0	0	0
A8061701	TAMPA	FL		08/22/2008		159,257	0	0	0	0	0	0	4,256	4,256	0	0	0
A8081102	TAMPA	FL		10/02/2008		334, 173	0	0	0	0	00	0	4,637	4,637	0	0	0
A8082204	TAMPA	FL		10/31/2008		472,289	0	0	0	0	0	0	6,277	6,277	0	0	0
B1063013	TAMPA	<u>F</u> L		08/08/2011		1,051,773	0	0	0	0	00	0	16,217	16,217	0	0	0
B1082202 B2100102	TAMPA			10/11/2011		766,329 970,406	0	0	0	0	0	0	12,903	12,903 9,273	0	0	0
B3082303	TAMPA	FI		11/20/2013		691,959	0		0	0	0				0	0	0
B4031002	TAMPA	FL		06/12/2014		186, 105	0	0	0	0	0	0	4,300	4,300	0	0	0
B5022601	TAMPA	, FL		04/13/2015		522,985	0	0	0	0	00	0	11,356	11,356	0	0	0
B5031602	TAMPA	FL		05/28/2015		820, 135	0	0	0	0	00	0	6,612	6,612	0	0	0
B5031902	TAMPA	FL		06/10/2015		3,470,390	0	0	0	0	0	0	28,965	28,965	0	0	0
B5110401	TAMPA	FL		01/29/2016			0	0	0	0	0	0	5,517	5,517	0	0	0
B6072101	TAMPA	FL		10/13/2016		321,072 14,500,000	٥٥	0	0	0	0	0	2,292	2,292 38.032	0	0	0
B9012501	TAMPA	FI		04/19/2019		380,433	٥١	0	0	0	0		2,081	2,081	0	0	
B9102501	TAMPA	FL		01/16/2020		636,407	0	0	0	0	0	0	3,730	3,730	0	0	0
C0020401	TAMPA	FL		05/06/2020		2,808,893	0	0	0	0	0	0	17,277	17,277	0	0	0
C0031204	TAMPA	FL	.	06/03/2020		837,415	0	0	0	0	0	0	5,216	5,216	0	0	0
00070801	TAMPA	. FL	-	09/16/2020		2,791,551	0	<u>0</u>	0	0	<u> </u> 0	0	12,773	12,773	0	0	0
C0090301 W8051001	TAMPA	.		10/30/2020 08/21/2018		7,807,693 6,690,728	0	0	0	0		0	37,137	37,137 7,106	0	0	0
A6041203	TARPON SPRINGS			12/31/2006			 n	n	0 n	n	,u	n			0 n	0 n	0 n
B6052002	TEMPLE TERRACE	FL	. [	09/30/2016		1,169,341		n		n	0	0		5,835	o	o	0
B9090901	TEMPLE TERRACE	, FL		12/06/2019		2,030,402	0	0	0	0	0	0	12,824	12,824	0	0	0
B9012302	VALRICO	FL		03/28/2019		985,209	0	0	0	0	0	0	5,613	5,613	0	0	0
B9052007	VALRICO	FL	· <del> </del>	08/28/2019		1, 187, 377	0	0	0	0	0	0	6,796	6,796	0	0	0
B2082203	VENICE	. FL	-	10/26/2012		870,914	0	ļ0	0	ļō		ļ0	8,208	8,208	ļ0	ļ0	0
B2121201 B3021301	VENICE VENICE	.	·	02/14/2013		759,445 715,700	0	0	0	0	0	0	6,874	6,874	0	0	0
B7030306	VENICE	FL		04/25/2013			 n	n	0 n	n	,u	0			0 n	0 n	0 n
B3071002	VERO BEACH	FL		09/23/2013		592,724		n		o	0	0	4.807	4.807	o	o	0
C0013102	VERO BEACH	FL		04/15/2020		1,313,027	0	0	0	0	00	0	11,399	11,399	0	0	0
A7102306	WESLEY CHAPEL	FL		12/21/2007		250, 141	0	0	0	0	0	0	3,354	3,354	0	0	0
B8042501	WESLEY CHAPEL	.  <u>F</u> L	·	09/27/2018		15, 105, 151	0	0	0	0	00	0	50,315	50,315	0	0	0
B2052204	WEST PALM BEACH	FL	-	08/17/2012		424,353	0	ļ0	0	ļ0	<u> </u>  0	0	6,499	6,499	0	0	0
B2100104	WEST PALM BEACH	FL		12/05/2012		228,423	0	0	0	0	0	0	3,290	3,290	0	0	0

				Showing /	All Mortgage Loans	DISPOSE	ED, Transfe										
1	Location		4	5		7			e in Book Value				14	15	16	17	18
	2	3				k Value/	8	9	10	11	12	13	Book Value/				
						corded			Current				Recorded				
						estment		_	Year's Other-		Total		Investment		Foreign		<b>-</b>
							Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
							Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date			Increase	(Amortization)		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired			(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B6083101	. WILDWOOD	FL		11/04/2016		1,186,397	0	0	0	0	0	0	8,724		0	0	0
A7042704	WINTER HAVEN	FL		07/11/2007		165,733	0	0	0	0	0	0	2,614	2,614	0	0	0
00022501	WINTER HAVEN		· · · · · · · · · · · · · · · · · · ·	08/28/2019		5,466,010 1,155,179		0	0	0	0	0	31,287 7,145	31,287 7,145	0	0	0
A6042901	ACWORTH	GA		12/31/2006		90,381	٥	0		o	n		8,060	8,060	٥	0	
B1042001	ACWORTH	GA.		07/08/2011		519,475	0	0	0	0	0	0		8.643	0	0	0
B3040201	ACWORTH			05/30/2013		500,105	0	0	0	0	0	0	7,313	7,313	0	0	0
B7051203	ACWORTH	GA		07/26/2017		1,030,361	0	0	0	0	0	0	10,090	10,090	0	0	0
B9071602	ACWORTH	GA		09/30/2019		481,940	0	0	0	0	0	0	2,939	2,939	0	0	0
C0021910 W8030501	ACWORTH ACWORTH	GAGA		04/24/2020		1,171,951	0	0	0	0	0	0	6,997	6,997	0	0	0
W8030501 B7030853	ADATRSVILLE	GA		04/19/201805/18/2017		7,270,446		0	0	0	0	0	24,832 1,833	24,832 1,833		0	0
B7090101	ADAIRSVILLE	GA.		12/15/2017	·····	589, 151		n	n	n	n	n	17,291	17,291	٥	n	n
A5090901	ALPHARETTA	GA.		12/01/2005		328,759	0	0	0	0	0	0	6,507	6,507	0	0	0
A9022301	ALPHARETTA	GA		04/23/2009		863,034	0	0	0	0	0	0	11,289	11,289	0	0	0
B2100302	ALPHARETTA	GA		11/28/2012		1,053,117	0	0	0	0	0	0	9,922	9,922	0	0	0
B2103115	ALPHARETTA	GA		01/31/2013		294,273	0	0	0	0	0	0	8,711	8,711	0	0	0
B3050102 B3050103	ALPHARETTA	GA		08/14/2013		537,577	0	0	0	0	0	0	4,940	4,940	0	0	0
B5021803-1	ALPHARETTA	GAGA		08/14/2013 08/23/2019		274, 152 71,823		0	0	0	0	0	2,519 560	2,519 560		0	0
B5072801	ALPHARETTA	GA.		09/29/2015		752,554	0	0	0	0	0	0	5,511	5,511	٥	0	0
B6051105	ALPHARETTA	GA GA		07/22/2016		2,686,479	0	0	0	0	0	0	19.694	19.694	0	0	0
B9061003	ALPHARETTA	GA		11/21/2019		596,803	0	0	0	0	0	0	3,359	3,359	0	0	0
B9100403	ALPHARETTA	GA		12/12/2019		626,713	0	0	0	0	0	0	2,464	2,464	0	0	0
B9101701	. ALPHARETTA	GA		01/09/2020		,571,212	0	0	0	0	0	0	9,536	9,536	0	0	0
C0082802 B8090604	ALPHARETTA	GAGA		11/06/2020		725,000	0	0	0	0	0	0	4,245	4,245	0	0	0
C0051811	AMERICUS			10/31/2018 08/06/2020		795,315		0	0	0	0	0	25,485 4,732	25,485 4,732		0	0
B1042604	ATHENS	GA		07/07/2011		542,230	0	0	0	0	0	0	8,891	8,891	٥	0	0
B2012101	ATHENS	GA		04/26/2012		180,678	0	0	0	0	0	0	2,717	2,717	0	0	0
B5031305	ATHENS	GA		05/21/2015		501,020	0	0	0	0	0	0	4, 152	4, 152	0	0	0
A6042902	ATLANTA	GA		12/31/2006		115,228	0	0	0	0	0	0	15,961	15,961	0	0	0
A6042903	ATLANTA	GA		12/31/2006		363,499	0	0	0	0	0	0	7,844	7,844	0	0	0
A7020602 A7032006	ATLANTA	GAGA	· · · · · · · · · · · · · · · · · · ·	04/05/2007		365,589	0	0	0	0	0	0	5,453 8,121	5,453 8,121	0	0	0
A7032801	ATLANTA	GA.		07/06/2007		680,918	0	0	0	0	0	0	10,822	10,822		0	0
A7052108	ATLANTA	GA.		07/20/2007		479,696	0	0	0	0	0	0	7,115	7,115	0	0	0
A8020801	ATLANTA	GA		04/15/2008		363,487	0	0	0	0	0	0	35,230	35,230	0	0	0
A8030501	ATLANTA	GA		04/28/2008		1,680,188	0	0	0	0	0	0	15,992	15,992	0	0	0
A8072812	ATLANTA	GA		09/18/2008		699,654	0	0	0	0	0	0	3,674	3,674	ō	0	0
A8081101	ATLANTA	GAGA	·	10/02/2008	<b></b>	980,659		0	0	0	0	0	8,026 12,083	8,026 12,083	0	0	0
A9081801	ATLANTA	GA		11/12/2008		90,170	 n	n	n	n	n	n	4,525	4,525	 n	n	n
A9090906	ATLANTA	GA.		11/20/2009		641,027	0	0	0	0	0	0	4,706	4,706	0	0	0
A9090907	ATLANTA	GA		11/20/2009		413,258	0	0	0	0	0	0	3,034	3,034	0	0	0
A9090913	ATLANTA	GA		12/31/2009	ļ	,212,207	0	0	0	0	0	0	23,560	23,560	0	0	0
B1012104	ATLANTA	GA		03/22/2011		1,102,048	0	0	0	ļ	ļ	0	13,229	13,229	0	0	0
B1071501 B1082402	ATLANTA	GAGA		09/29/2011		248,984		0	0	0	0	0	2,382 6,800	2,382 6,800		0	0
B1120703	ATLANTA	GA.		02/01/2012		, 678, 745	٥	n	n	n	n	0	15,625		٥	n	0
B2030701	ATLANTA	GA.		05/01/2012		1,028,858	0	0	0	0	0	0	16,414	16,414	0	0	0
B2040406	ATLANTA	GA		05/24/2012		378,453	0	0	0	0	0	0	12,288	12,288	0	0	0
B2060811	ATLANTA	GA		07/31/2012		104,660	0	0	0	0	0	0	3,359	3,359	0	0	0
B2072602	ATLANTA	GA		10/25/2012		1,193,090	0	0	ļ0	ļ <u>0</u>	ļ0	0	11,431	11,431	0	0	0
B3053101 B4021101	ATLANTA	GAGA		08/21/2013		662,980	0	0	0	ļ0		0	5,973 9,438	5,973 9,438	0	0	0
B4042101	ATLANTA	GA		04/22/2014		547,959	 n	U	0 n	n	n	0 n	9,438	9,438	 n	0 n	0 n
B4042501	ATLANTA	GA.		06/27/2014		252,054	0		0	0	0	0	2,018	2,018		n	0
B5052801	ATLANTA	GA.		08/31/2015		742,860	0	0	0	0	0	0	5,401	5,401	0	0	0
R5052802	ΔΤΙ ΔΝΤΔ	GΔ	1	08/31/2015		1 499 820	0	0	١	0	0	1	10 900	10 900	0	0	0

				Showing A	All Mortgage L	oans DISPOS	SED, Transf										
1	Location		4	5	6	7			e in Book Value	Recorded Inv			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	`/Accretion ´	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
B6042601	ATLANTA	GA		10/07/2016		511,953 550,229	0	0	0	0	0	0	3,767	3,767 2,962	0	0	0
B6051702	ATLANTA	GA		08/31/2016		550,229	0	0	0	0	0	0	2,962	2,962	0	0	0
B6061503	ATLANTA	GA		10/28/2016		401,903	0	0	0	0	0	0	4,320	4,320	0	0	0
B6081101	ATLANTA	GA		10/27/2016		731,654	0	0	0	0	0	0	5,625	5,625	0	0	0
B6110401 B6111102	ATLANTA	GAGA		02/03/2017		3,082,623	0	0	0	0	0	0	15,434	15,434	0	0	0
B7030202	ATLANTA	GA		05/09/2017		2, 199, 982	٥٥	0	0	0	0	0	15,651 6,073	6,073	0	0	0
B7030811	ATLANTA	GA		05/18/2017		1,033,858	٥٥	0		o	0		6,239	6,239	٥		
	ATLANTA	GA		05/18/2017		350,763	0	0	0	0	0	0	2,118	2,118	0	0	0
	ATLANTA	GA		05/18/2017		1,002,248	0	0	0	0	0	0	6,049	6,049	0	0	0
B7030822	ATLANTA	GA		05/18/2017		1, 108, 633	0	0	0	0	0	0	6,692	6,692	0	0	0
B7030824	ATLANTA	GA	ļ	05/18/2017		1,452,641	0	0	0	0	0	0	8,767	8,767	0	0	0
B7030834	ATLANTA	GA	·	05/18/2017		1,267,922	0	ļ <u>0</u>	0	0	0	0	7,652		0	0	0
B7030841	ATLANTA	GA		05/18/2017		552,597 976,488	0	0	0	0	0	0	3,336	3,336	0	0	0
B7030843 B7030904	ATLANTA	GA GA	· · · · · · · · · · · · · · · · · · ·	05/18/201705/30/2017		1,373,523	0	0	0	0	0	0	5,892 9,021	5,892 9,021	0	0	0
B7102603	ATLANTA	GA GA		12/20/2017		1,459,102	o	0	0 n	U	n	0	9,021	9,021	0 n	U	n
	ATLANTA	GA.		05/02/2018		14,570,940	0	0	0	0	0	0	143,416	143,416	0	0	0
	ATLANTA	GA.		04/10/2018		7,933,429	0	0	0	0	0	0	49,853	49,853	0	0	0
B8020801	ATLANTA	GA		05/10/2018		311,709	0	0	0	0	0	0	1,951	1,951	0	0	0
B8021601	ATLANTA	GA		04/23/2018		284,847	0	0	0	0	0	0	4, 167	4, 167	0	0	0
B8100502	ATLANTA	GA		12/18/2018		1,285,800	0	0	0	0	0	0	7,459	7 , 459	0	0	0
	ATLANTA	GA		03/27/2019		277,270	0	0	0	0	0	0	1,607	1,607	0	0	0
B9020803	ATLANTA	GA.		04/23/2019		401,255	0	0	0	0	0	0	2,228	2,228	0	0	0
B9030802	ATLANTA	GA GA		05/06/2019				0	0	0	0	0	5,076 1,976	5,076 1,976	0	0	0
	ATLANTA	GA GA		09/11/2019			٥٥	0			0	0	2,152	2, 152		0	0
B9081402	ATLANTA	GA GA		10/28/2019		2,209,209	0	0	0	0	0	0	10.200	10.200	0	0	0
B9103111	ATLANTA	GA		02/21/2020		716,956	0	0	0	0	0	0	4,328	4,328	0	0	0
B9112201	ATLANTA	GA		02/05/2020		1, 138, 817	0	0	0	0	0	0	6,874	6,874	0	0	0
B9112603	ATLANTA	GA		02/25/2020		509,300	0	0	0	0	0	0	3,022	3,022	0	0	0
C0020901	ATLANTA	GA		04/14/2020		1,362,699	0	0	0	0	0	0	8,576	8,576	0	0	0
C0021801	ATLANTA	GAGA		04/20/2020		2,980,914 894,182	0	0	0	0	0	0	18,755 15,627	18,755	0	0	0
C0040603	AUBURN	GA		06/19/2020			٥٥	0	0	0	0	0	3,575	3,575	0	0	0
	AUGUSTA	GA		09/27/2012		521,230	0	0	0	0	0	0	68,301	68,301	0	0	0
B2100202	AUGUSTA	GA		12/18/2012		960,955	0	0	0	0	0	0	14,110	14,110	0	0	0
B2100202-1	AUGUSTA	GA		09/27/2019		669,084	0	0	0	0	0	0	9,987	9,987	0	0	0
B3061203	AUGUSTA	GA		09/12/2013		1,411,557	0	0	0	0	0	0	12,479	12,479	0	0	0
	AUGUSTA	GA		11/07/2014		293,404	0	0	0	0	0	0	6,422	6,422	0	0	0
B8011101	AUGUSTA	GA	}	02/28/2018		1,686,289	0	ļ0	ļ0	ļ	ļ	ļ0	10,898	10,898	ļ0	0	ļ0 '
B9041702 C0080601	AUGUSTA	GAGA		07/15/2019		248,245	0		0	0	0	0	1,505	1,505	0	0	0
B3042501	AUSTELL	GA		07/30/2013		957,004	 n	n	0 n	n	n	n		9,036	0 N	n	n
B7030836	AUSTELL	GA		05/18/2017		679,610		0	0	0	0	0	4, 103	4, 103	0	0	
B7030858	AUSTELL	GA		05/18/2017		1,454,717	0	0	0	0	0	0	8,777	8,777	0	0	0
B8122801	AUSTELL	GA		04/12/2019		760,417	0	0	0	0	0	0	4,232	4,232	0	0	0
	BALDWIN	GA		03/14/2012		422,071	0	0	0	0	0	0	3,663	3,663	0	0	0
	BALL GROUND	GA		05/18/2017		747,555	0	0	0	0	ļ0	0	4,512	4,512	0	0	0
A6042906	BETHLEHEMBETHLEHEM	GAGA		12/31/2006			0	ļ0	0	0	0	ļ0	13,581	13,581	0	0	ļ0 '
B3040904	BLUE RIDGE	GA		06/19/2020			 n	0	U	U	0	0		7,000		U	n
B6031405	BOGART	GA		05/16/2016		410.588	ں ۱	n	0 n	n	n	n	3,071	3,071	0 n	n	n
	BRUNSWICK	GA		11/18/2011		482,721	0	0	0	0	0	0	4,667	4.667	0	0	0
B6110905	BRUNSWICK	GA		01/10/2017		12,046,813	0	0	0	0	0	0	80,100	80,100	0	0	0
	BUFORD	GA		09/28/2007		939,064	0	0	0	0	0	0	5,518	5,518	0	0	0
	BUFORD	GA		09/28/2007			0	0	0	0	0	0	5,075	5,075	0	0	0
	BUFORD	GA	ļ	09/28/2007		1,199,610	0	ļ <u>0</u>	0	<u>0</u>	0	0	7,050	7,050	0	0	ļ0 '
B5111705	BUFORD	GA	}	01/29/2016		677,505	0	ļ0	0	ļ0	0	0	8,085	8,085	0	ļ0	ļ0 '

					All Mortgage Lo	ans DISPOS	SED, Transf										
1	Location		4	5	6	7			e in Book Value			_	14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment		_	Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
A6101411	CALHOUN	GA		01/31/2007		36,117	0	0	0	0	0	0	5,803	5,803 2,835	0	0	0
A7121205	CALHOUN	GA		04/25/2008		160,344	0	0	0	0	00	0	2,835	2,835	0	0	0
B7090102 C0112301	CALHOUN	GA GA	· · · · · · · · · · · · · · · · · · ·	12/15/2017		589, 151		0	0	0	0	0		17,291	0	0	0
A6042907	CALHOUN	GA		12/31/2006		512,616	٥١			o	0		10,578	10,578	Λ	0	n
A7080213	CANTON	GA		09/28/2007		1,053,365	0	0	0	0	0	0		6, 190	0	0	0
B3061701	CANTON	GA.		09/03/2013		410,928	0	0	0	0	00	0	3,587	3,587	0	0	0
B5040901	CANTON	GA		06/19/2015		753,278	0	0	0	0	0	0	4,530	4,530	0	0	0
B7120603	CANTON			02/26/2018		281,026	0	0	0	0	00	0	1,807	1,807	0	0	0
B9091801	CANTON			11/22/2019		8,422,866	0	0	0	ļ	0	0	51,732	51,732	0	0	0
B5111708	CARTERSVILLE	GAGA	· · · · · · · · · · · · · · · · · · ·	02/09/2016 05/18/2017		528,192 1,357,858	0	0	0	0	0	0	6,002 8,195	6,002 8,195	0	0	0
A6101426	CEDARTOWN	GA		05/18/2017		1,357,858	٥	U	U	u	,   <sup>0</sup>	0			U	U	
A6121613	CEDARTOWN	GA.		01/31/2007		126,227	 0	0	0	0	0	0	19,117	19,117	0	0	0
A8072807	CENTERVILLE	GA.		09/18/2008		660,797	0	0	0	0	00	0	3,469	3,469	0	0	0
B7030842	CHAMBLEE	GA		05/18/2017		483,849	0	0	0	0	0	0	2,920	2,920	0	0	0
B7041801	CHAMBLEE	GA		07/06/2017		853,785	0	0	0	0	0	0	3,922	3,922	0	0	0
B7062601	CHAMBLEE			09/05/2017		897,261	0	0	0	0	0	0	5,893	5,893	0	0	0
A9090904	COLLEGE PARK	GAGA		11/20/2009		1,265,279	0	0	0	0	00	0	9,282	9,282	0	0	0
A9090912 B0090310	COLLEGE PARK	GA		12/31/2009		1,610,958 327,580		0		0	0	0	11,817	11,817	0	0	0
B7030817	COLLEGE PARK	GA		05/18/2017		759,378	 0	0		0	0	0	4.583	4.583	0	0	0
B7030861	COLLEGE PARK	GA GA		05/18/2017			0	0	0	0	0	0	5,368	5,368	0	0	0
C0123001	COLUMBUS	GA.		02/26/2021		0	0	0	0	0	0	0	586,000	586,000	0	0	0
A9111901	COMMERCE			12/30/2009		1,645,920	0	0	0	0	00	0	20,898	20,898	0	0	0
A9090911	CONYERS	GA		12/31/2009		1,560,665	0	0	0	0	0	0	11,451	11,451	0	0	0
B3050701	CONYERS	GA		07/24/2013		467,446	0	0	0	0	00	0	6,542	6,542	0	0	0
B7030835	CONYERS	GAGA		05/18/2017		1,070,268 259,088	0	0	0	0	0	0	6,460 5,891	6,460 5,891	0	0	0
A6042909	CUMMING	GA		12/31/2006		631,707	٥٥	0	0	0	0			13,033		0	
A7080206	CUMMING	GA.		09/28/2007		1,053,365	0	0	0	0	0	0	6,190	6, 190	0	0	0
A7080207	CUMMING	GA.		09/28/2007		554,027	0	0	0	0	00	0	3,255	3,255	0	0	0
A7122602	CUMMING	GA		03/11/2008		176,365	0	0	0	0	00	0	4,730	4,730	0	0	0
B1110203	CUMM I NG	GA		02/29/2012		97,418	0	0	0	0	0	0	18,983	18,983	0	0	0
B3112501	CUMMING	GA		02/04/2014		1,060,612	0	0	0	0	00	0	8,891	8,891	0	0	0
B6101201 B7030833	CUMMING	GAGA		01/06/201705/18/2017		725,761 1,463,622		0	0	0	0	0	5,226 8,832	5,226 8.832	0	0	0
00120801	CUMMING	GA		02/12/2021	·····	1,400,022 N	 n	n	n	n	,o	n	320,542	320,542	n	n	n
A7080211	DACULA	GA.		09/28/2007		811,209	0	0	0	0	0	0	4,766	4,766	0	0	0
A7080212	DACULA	GA		09/28/2007		1,052,936	0	0	0	0	0	0	6, 188	6, 188	0	0	0
A8022702	DACULA	GA		05/16/2008		2,897,358	0	0	0	0	0	0	40,894	40,894	0	0	0
A8072805	DACULA			09/18/2008		660,797	0	0	0	0	0	0	3,469	3,469	0	0	0
B7120602 B9091602	DACULA DACULA	GAGA		02/26/2018		306,313	0	0	0	0		0	1,968 4,627	1,968 4,627	0	0	0
A8072806	DALLAS			09/18/2008			 n	0 n	0 n	n	,u	n	3,265	4,627	0 n	0 n	0 n
B1101303	DALLAS			12/22/2011		242,369	0	n		n	0		3,710	3,710		n	
B7030832	DALLAS	GA.		05/18/2017		593,079	0	0	0	0	0	0	3,580	3,580	0	0	0
B8121403	DALLAS			02/27/2019		878,010	0	0	0	0	0	0	4,744	4,744	0	0	0
B7030851	DAWSONVILLE	GA	ļ	05/18/2017		1,342,077	0	0	0	0	0	0	8,099	8,099	0	0	0
B7030903	DAWSONVILLE	GA		06/09/2017		3,882,566	0	ļ0	ļ0	ļō		0	26,571	26,571	ō	0	ļ0
A6042910 A7080217	DECATUR DECATUR	GAGA		12/31/2006		109,039	0	0	0	0	0	0	17,644	17,644	0	0	0
A7080217 A8082502	DECATUR	GA		11/12/2008			 n	0 n	0 n	n	,u	0		4,326	0 n	U	0 n
A9081803	DECATUR	GA		11/10/2009		109,764	n	n		o	0			5,511	n	n	
A9081809	DECATUR	GA		11/10/2009		29, 150	0	0	0	0	0	0	1,465	1,465	0	0	0
A9090903	DECATUR	GA		11/20/2009		459,411	0	0	0	0	0	0	4,747	4,747	0	0	0
B0022204	DECATUR	GA		04/29/2010		362, 132	0	0	0	0	0	0	4,993	4,993	0	0	0
B2060812	DECATUR	GA		07/31/2012		482,925	0	0	<u>0</u>	ļ0	<u> </u>  0	0	6,998	6,998	<u>0</u>	0	<u>0</u>
B2081501	DECATUR	GA		10/25/2012		483,096	0	0	0	0	0	0	4,684	4,684	0	0	0

				Showing A	All Mortgage Lo	oans DISPOS	SED, Transf										
1	Location		4	5	6	7		Change	e in Book Value	Recorded Inv	estment/		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B2081603	DECATUR	GA		11/14/2012		228,295	0	0	0	0	0	0	3,524	3,524 5,129	0	0	0
B3052901	DECATUR	GA		09/03/2013		578,892	0	0	0	0	0	0	5, 129	5, 129	0	0	0
B3082805	DECATUR	GA GA	·	11/13/2013			0	0	0	0	0	0	3, 134	3, 134		0	0
B6012603 B7030816	DECATUR	GA		05/11/2016		2,652,945 381,253	٥٥	0	0	0	0	0	14,051	14,051		0	0
B7030818	DECATOR	GA		05/18/2017		733,455	00	0	0	0	0	0	4.427	4.427		0	0
B7030830	DECATUR	.GA		05/18/2017		569,312	0	0	0	0	0	0	3,435	3,435		0	0
B7030860	DECATUR	GA		05/18/2017		698, 108	0	0	0	0	0	0	4,213	4,213		0	0
B9103103	DECATUR	GA		01/23/2020		750,925	0	0	0	0	0	0	6, 137	6, 137	0	0	0
B2031305	DORAVILLE	GA		05/03/2012			0	0	0	0	ļ0	0	7,925	7,925		0	0
B9110101	DORAVILLE	GAGA	·	02/04/2020 07/26/2011		498,750 810,372	0	0	0	0	0	0	3,011	3,011 7,950		0	0
B3013004	DOUGLASVILLE	GA	·	04/29/2013			0	0	u	u		0				U	0
B4090801	DOUGLASVILLE	GA		11/10/2014		366, 172	ں ۱	0	0	0	0	0	8,302	8,302		0	0
B6071102	DOUGLASVILLE	GA.		09/09/2016		955,279	0	0	0	0	0	0		7, 174		0	0
B7030810	DOUGLASVILLE	GA		05/18/2017		950,798	0	0	0	0	0	0	5,736	5,736	0	0	0
B7030812	DOUGLASVILLE	GA	.	05/18/2017		565,086	0	0	0	0	0	0	3,410	3,410	0	0	0
B7030813	DOUGLASVILLE	GA		05/18/2017		980,999	0	0	0	0	0	0	5,918	5,918		0	0
B9081905 B7030825	DOUGLASVILLE	GAGA	· · · · · · · · · · · · · · · · · · ·	09/30/2019 05/18/2017		930,909 .887,579	0	0	0	0	0	0	5,848 5,357	5,848 5,357	0	0	0
B2031902	DULUTH	GA		05/30/2012			٥٥		0		0	0		12,643	0	0	0
B2082001	DULUTH	GA.		10/31/2012		812,438	00	0	0	0	0	0	12,656	12,656		0	0
B3112203	DULUTH	GA.		02/27/2014		741,930	0	0	0	0	0	0	9,588	9,588		0	0
B5111704	DULUTH	GA.		01/29/2016		698,706	0	0	0	0	0	0		8,250	0	0	0
B5111706	DULUTH	GA		01/29/2016		211,728	0	0	0	0	0	0	2,518	2,518		0	0
A7081002	DUNWOODY	GA	· · · · · · · · · · · · · · · · · · ·	09/06/2007		283,233	0	0	0	0	0	0	4,279	4,279		0	0
A8090505 A7092113	DUNWOODY	GAGA	·	10/16/2008		471,668 160,547	0	0	0	0	0	0	6,543 2,436	6,543 2,436		0	0
A2090505	EAST POINT	GA		11/19/2002		92,221	٥٥		0	0	0	0				0	0
A6042904	EAST POINT	GA		12/31/2006		42,441	00	0	0	0	0	0	4, 127	4, 127		0	0
A9090905	EAST POINT	GA		11/20/2009		445,852	0	0	0	0	0	0	3,275	3,275		0	0
B7030844	EAST POINT	GA		05/18/2017		1,123,052	0	0	0	0	0	0	6,778	6,778		0	0
B7030864	EAST POINT	GA		05/18/2017		857,772	0	0	0	0	0	0	5, 176	5, 176		0	0
B7030814	ELBERTON	GAGA		05/18/2017		1,114,146	0	0	0	0	0	0	6,723	6,723		0	0
A6042911	ELLENWOOD	GAGA		12/31/2006		595,235	٥٥	0	0	0	0	0			0	0	0
A6042912	ELLENWOOD	GA	· · · · · · · · · · · · · · · · · · ·	12/31/2006			٥٥	0	0	0	0		13,033	13,033		0	0
A6042914	ELLENWOOD	GA.		12/31/2006		76,820	0	0	0	0	0	0	12,431	12,431		0	0
A6042915	ELLENWOOD	GA		12/31/2006		48,941	0	0	0	0	0	0	7,921		0	0	0
A7060802	FAIRBURN	GA		08/21/2007		673,584	0	0	0	0	0	0	10,357	10,357		0	0
A8072804	FAIRBURN	GA	· <del> </del>	09/18/2008		621,852	0	ļ0	0	ļ0	ļ0	0	3,265	3,265		0	0
B8042304 B6080401	FAYETTEVILLEFITZGERALD	GAGA		07/26/2018		744,448 966,615	0	0	0	0	0	0	4,060	4,060 8,891		0	0
B7030831	FLOWERY BRANCH	GA		05/18/2017		622, 131	 n	n	0 n	n	n	n		3,755		0 n	0 n
B5111709	FOLKSTON	GA.		02/09/2016		343,320		0	0	0	0	0	3,901	3,901	0	0	0
B8051605	FOLKSTON	GA		07/20/2018		716,304	0	0	0	0	0	0	3,974	3,974	0	0	0
A8072810	FOREST PARK	GA		09/18/2008		660,797	0	0	0	0	0	0	3,469	3,469	0	0	0
B3061403	FORT VALLEY	GA	·	08/22/2013		1,052,417	ō	0	0	0	0	0	14,987	14,987	0	0	0
A6101415	FRANKLINGAINESVILLE	GAGA	· <del> </del>	01/31/2007		23,783	0	ļ0	0	0	0	ļ0	3,821	3,821		0	ļ0
B1110202 B3031808	GAINESVILLE	GA	·	02/29/2012		84,066	0 ^	0	0	0 n	0	0	16,389	16,389		0	0
B7030846	GAINESVILLE	GA.		05/18/2017			0	0	0	0	0	0	2,916	2,916		0	0
B5080602	GREENSBORO	GA.		02/19/2016		320,297	0	0	0	0	0	0	3,453	3,453		0	0
A7080215	GRIFFIN	GA	.	09/28/2007		850,893	0	0	0	0	0	0	5,000	5,000	0	0	0
B5112402	HAMPTON	GA		03/18/2016		2,982,150	0	0	0	0	0	0	32,574	32,574		0	0
B9053106	HAPEVILLE	GA		07/23/2019		1,265,357	0	0	0	0	0	0				0	0
B3061703 A6042916	HARTWELL HOLLY SPRINGS	GA GA	·	09/20/2013		354,527	0	0	0	0	0	0	4,961	4,961 11,029		0	0
B5111710	HOUERVILLE	GA	·	02/09/2016		325,721	ں ۱	n	0 n	n	n	n				n	n
R0031802	HOMERVILLE	GA.		05/31/2019		454 323	٥٥	0	0	n	n	0	2 51/	2 51/		n	0

				Showing A	All Mortgage Loans D	ISPOSED, Trans										
1	Location		4	5	6 7		Chang	e in Book Value	/Recorded Inv	estment/		14	15	16	17	18
	2	3			Book \		9	10	11	12	13	Book Value/				
					Reco			Current				Recorded				
					Invest			Year's Other-		Total		Investment		Foreign		
					Exclu		Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
					Acci		Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal Inte	rest Increase	(Amortization	) Impairment	Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior		/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
A6042917	HOSCHTON	GA		12/31/2006		.420,324	0	0	0	0	0	8,673		0	0	0
B6120801	JASPER			02/16/2017	1	,441,682	0	0	0	0	0	13,962	13,962	0	0	0
A6042918	JEFFERSON	GA GA	·	12/31/2006		702,086		0	0	0	0	14,486		0	0	0
B0052806 B1100601	JOHNS CREEK JOHNS CREEK	GA		08/06/2010		,094,849	J	0	٥٥	0	0	13,693		0	0	0
B1100602	JOHNS CREEK	GA GA		01/31/2012		.863,277	)	0	0	0	0	8.066	8.066	0	0	0
A5062901	JONESBORO	.GA		12/31/2006		685, 187	Ď	0	0	0	0	29, 144	29,144	0	0	0
A5062901-1	JONESBORO	GA		12/01/2014		.110,800	)	00	0	0	0	4,705	4,705	0	0	0
A6042919	JONESBORO			12/31/2006		.767,703	)	0	0	0	0	15,843	15,843	0	0	0
A6042920	JONESBORO			12/31/2006		83,632	.  i	0	0	J0	ļ0	13,533	13,533	0	0	0
A6042921	JONESBORO JONESBORO	GAGA	·	12/31/2006		58,235 	,   <sup>,</sup>	0	0	0	0	9,427 2,636	9,427 2,636	0	0	0
B3051305	JONESBORO	GA	·	08/16/2013	·····	.277,548	,	,	۰۰۰۰	0	0	3,542		n	n	n
B7022801	JONESBORO	GA.		03/30/2017		.886 .476	Ď	0	0	0	0	6, 137	6, 137	0	0	0
B7030848	JONESBORO	GA.		05/18/2017		,250,065	)	0	0	0	0	7,545	7,545	0	0	0
B4111101	KENNESAW	GA	.	01/23/2015		.342,478	)	0	0	0	0	2,761	2,761	0	0	0
B6051107	KENNESAW		.	07/22/2016	2	,033,019	)	00	0	0	0	14,903	14,903	0	0	0
B6051108	KENNESAW			07/22/2016		.686,394	0	0	0	0	0	5,093		0	0	0
B6052704 B7030815	KENNESAW KENNESAW		· · · · · · · · · · · · · · · · · · ·	08/12/201605/18/2017		,223,855 ,779,165	,	0	0	0	0	14, 176	14, 176	0	0	0
B9042201	KENNESAW	GA.		06/21/2019		.596,821	)	0	٥٥	0	0	3,436	3,436			
C0031203	KENNESAW	GA GA		06/03/2020		.837 ,415	0	0	0	0	0	5,216	5,216	0	0	0
B0062504	KINGSLAND	GA.		09/17/2010		.309,982	Ď	0	0	0	0	5,722		0	0	0
B7030857	LAFAYETTE	GA		05/18/2017		.561,503	0	0	0	0	0	3,391	3,391	0	0	0
A8020702	LAVONIA	GA		04/04/2008		.173,345	)	0	0	0	0	4, 160	4, 160	0	0	0
A7080208	LAWRENCEVILLE	GAGA		09/28/2007		.623,251	0	0	0	0	0	3,662	3,662	0	0	0
B1041901 B3121802	LAWRENCEVILLE			05/31/201102/26/2014		.447,008	J	0	٥٥	0	0	326,526	326,526	0	0	0
B4060501	LAWRENCEVILLE	GA		09/12/2014		.340,536	)	0	0	0	0	1,639	1,639	0	0	0
B5041508	LAWRENCEVILLE	GA		07/21/2015	1	288,262	Ď	0	0	0	0	10,427	10,427	0	0	0
B5050605	LAWRENCEVILLE	GA		07/15/2015	1	,936,526	0	0	0	0	0	11,219	11,219	0	0	0
B8012903	LAWRENCEVILLE	GA		04/30/2018		.367,880	0	0	0	0	0	2,237	2,237	0	0	0
B8012904	LAWRENCEVILLE			04/30/2018		.111,647	0	00	0	0	0	692		0	0	0
B9102502 B4111005	LAWRENCEVILLE	GAGA		01/21/2020		.991,012 .379,241		0	0	0	0	6, 119 13,731		0	0	0
B3041503	LITHIA SPRINGS	GA.		06/21/2013	٠	.398,053	)	0	0	0	0	5,977	5,977	0	0	0
B4121101	LITHIA SPRINGS	GA.		02/19/2015		818, 173	0	0	0	0	0	6,553	6,553	0	0	0
B5021102	LITHIA SPRINGS	GA		04/22/2015		.454 , 148	)	0	0	0	0	5,611	5,611	0	0	0
B9090902	LITHIA SPRINGS			12/06/2019	1	851,858	)	0	0	0	0	11,652		0	0	0
A9081808	LITHONIA			11/10/2009		42,390 ,213,523	,	0	0	0	ļ0	2, 131	2,131	0	ļ0	ļ0
B2102401	LITHONIA	GA	·	12/28/2012		.241,903	,		٠٥			18,052		0		
B9072402	LITHONIA	GA.		10/31/2019	2	,997,400	Ď	0	0	0	0			0	0	0
A7080216	LOCUST GROVE	GA.		09/28/2007	1	100,312	)	0	0	0	0	6,465	6,465	0	0	0
B7030840	LOCUST GROVE	GA	.	05/18/2017	1	,227,407	0	00	0	0	0	7,407	7,407	0	0	0
B9042401	LOGANVILLE		.	06/27/2019		.812,814	0	0	0	0	0	4,707	4,707	0	0	0
00040602	LOGANVILLE	GAGA		06/19/2020		591,663	,	0	0	0	J0		9,569	0	0	0
A8072811 A6101418	MACON			09/18/2008		.660,797 .105,992	,	0	0 n	0 	0	3,469	3,469	0 n	0 n	0 n
B5041401	MACON	GA.	. [	06/25/2015	1	875,816	Ď	0	0	0	0	14,558	14,558	0	0	0
B5041401-1	MACON	GA.		10/25/2019		.692,766	)	0	0	0	0	5,294	5,294	0	0	0
B6042708	MACON	GA		07/15/2016	2	, 125, 993	0	0	0	0	0	11,143	11, 143	0	0	0
00081103	MACON	GA	· <del> </del>	11/06/2020		.874,836	0	0	0	0	0	5,310	5,310	0	0	0
A7100103	MARIETTA	GAGA	-	04/25/2008		.232,398		0	0	0	ļ0	3,020	3,020	0	ļ0	ļ0
A8092201 A9031001	MARIETTA		·	10/30/2008 05/06/2009		.105,619 .529,098	,	0	0	0	0	46,082		0	0	0
B3030801	MARIETTA	GA	·	05/06/2009		.601,923	,	n	0 n	n	n		8,645	n	n	n
B3040902	MARIETTA	GA.		06/28/2013		.462,835		0	0	0	0			0	0	0
B3062502	MARIETTA	GA		09/12/2013		.158,211	)	0	0	0	0	2, 158	2, 158	0	0	0
R5102301	MADIETTA	G/L	1	01/09/2016	I I 1	262 222	1 C		١			1/ /0/		1	١	١

					All Mortgage Loans DIS	POSED, Trans										
1	Location		4	5	6 7			e in Book Value	P/Recorded Inv			14	15	16	17	18
	2	3			Book Va		9	10	11	12	13	Book Value/				
					Record			Current				Recorded				
					Investme			Year's Other-		Total		Investment		Foreign		
					Excludi			Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
					Accrue		Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal Interes	t Increase	(Amortization	) Impairment	Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior Ye	ar (Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B6052302	MARIETTA	GA		08/03/2016		,803	00	0	0	0	0	4,238 9,781	4,238 9,781	0	0	0
B6091201	MARIETTA	GA		10/28/2016	1,29	,456	0	00	0	00	0	9,781	9,781	0	0	0
B7030809	MARIETTA	GAGA	·	05/18/2017	1,230		0	0	0	0	0	7,462	7,462		0	0
B7030821	MARIETTA	GA		05/18/2017		, 696 , 900	0		0		0	4, 191 2,844	4, 191 2,844		0	0
B7030845	MARIETTA	GA		05/18/2017		9,932	0	0	0	0	0	2.594	2.594		0	0
B8082702	MARIETTA	GA.		11/02/2018		,754	0	0	0	0	0	2,705	2,705		0	0
A6042922	MCDONOUGH	GA		12/31/2006	37	,613	0	0	0	0	0	7,670	7,670		0	0
A6042923	MCDONOUGH			12/31/2006		, 170	0	0	0	0	0	11,680	11,680	0	0	0
A6042924	MCDONOUGH			12/31/2006	24	,947	0	0	ļ0	0	ļ0	5,503	5,503		ļ0	ō
A7011201	MCDONOUGH	GAGA		03/20/2007		,007	ν   <sup>(</sup>	0	0	0	0	5,947 96	5,947 96	0	0	0
C0072404	MCDONOUGH	GA	-	10/09/2020	1,06		ر ا	,	U	,		5,837	5,837	U	U	U
B7030828	MILLEDGEVILLE	GA		05/18/2017		3,433	ō [	) [	0	) [0	0	5,028	5,028		0	n
B6063001	MONROE	GA.		09/09/2016	2,250	,890	0 [	0	0	0	0	16,862	16,862	0	0	0
B6080101	MONROE	GA		10/14/2016	63	,969	0	0	0	00	0	4,707	4,707		0	0
C0040601	MONROE		-	06/19/2020	1,38	2,231	0	00	0	0	0	8,311	8,311	0	0	0
A8020602	MORROW	GA	·	03/17/2008	22	,832	0	00	0	00	0	6,016	6,016		0	0
A9090908 A9090909	MORROW MORROW	GAGA	·	11/20/2009 12/31/2009	1,77 <sup>-</sup>		0	0	0		0	12,997	12,997	0	0	0
B6072102	MOULTRIE	GA		10/06/2016		i,439	0	,	0	0		9,683	9,683	0	0	
B7120601	NEWNAN	GA		04/02/2018	31:	2,444	0	0	0	0	0	1,985	1.985		0	0
A8072809	NORCROSS	GA.		09/25/2008		.797	0	0	0	0	0	3,469			0	0
B2082801	NORCROSS	GA.		10/30/2012	1,30	,804	0	0	0	0	0	20, 163	20, 163		0	0
B3070301	NORCROSS	GA		09/03/2013	1,78		0	00	23,000	23,000	0	0	0		0	0
B7030862	NORCROSS		. <b> </b>	05/18/2017	1,24	),445	0	0	0	00	0				0	0
B8121401	OCILLA PEACHTREE CITY	GAGA		02/27/2019 04/27/2016	30	,231 ,324	0	0	0	0	0	3,832	3,832	0	0	0
B6120102	PEACHTREE CORNERS	GA		01/27/2017			0	,	0	0	0		9,139		0	
A6042925	POWDER SPRINGS	GA		12/31/2006	5.	,914	0 (	0	0	0	0	9,374	9,374		0	0
A6042926	REX	GA.		12/31/2006		,411	0	0	0	0	0				0	0
A6100712	RINGGOLD			11/29/2006		, 113	0	00	0	00	0	18,118	18,118		0	0
B7030856	RINGGOLD			05/18/2017		, 134	0	0	0	0	0	4,212	4,212		0	0
A9081807	RIVERDALE	GAGA	·	11/10/2009		,886	0	00	0	00	0	1,650	1,650		0	0
B2071204 B7030838	RIVERDALE RIVERDALE	GA.		09/05/2012 05/18/2017	1,41	3,759	0	0	0		0	12,830	12,830	0	0	0
B7101903	RIVERDALE	GA		12/14/2017	1,88		0	,	0	i	0	8,675	8.675		0	0
A6100701	ROME	GA.		11/30/2006		,303	0	0	0	0	0	15,976	15,976		0	0
A6100707	ROME			11/29/2006	63		0	0	0	0	0	15,394	15,394	0	0	0
A6100710	ROME			11/29/2006		,303	0	00	0	0	0	15,976	15,976		0	0
A6100711	ROME		-	11/29/2006		,113	0	0	0	<u> </u>  0	ļ0	18,118	18,118		ļ0	0
A6101401A6101402	ROME			01/26/2007		),755 ,564	υ	0	0		0	3, 186	3, 186 6, 186		0	0
A6101404	ROME		-	01/26/2007	21	, 497	0	,	0 n	,o	n	5,180	5,949		n	n
A6101405	ROME	GA.		01/26/2007		3,594	0	0	0	0	0	3,784	3,784		0	0
A6101406	ROME			01/26/2007	19	,038	0	0	0	0	0	3,065	3,065	0	0	0
A6101407	ROME		.	01/26/2007		,411	0	00	0	0	0	1,990	1,990		0	0
A6101408	ROME	GA	· <del> </del>	01/26/2007		,819	0	00	0	<u> </u>  0	ļ0	5,430	5,430		0	0
A6101410	ROME	GAGA	-	02/27/2007		2,052 7,464	u  0	0	0	0		6,372	6,372		ļ0	ļ0
A6101412	ROME	GAGA.	-	02/27/2007		, 464	0	,0	0	,  0		7, 194	7, 194		0	0
A6101424	ROME	GA.		01/30/2007		3,594	0	0	0	0	0	3,784	3,784		0	0
A6101427	ROME	GA.		01/30/2007		,396	0 [	0	0	0	0	3, 125	3, 125	0	0	0
A6101428	ROME	GA	.	01/30/2007	74	,471	0	0	0	0	0	11,939	11,939	0	0	0
A6101430	ROME		-	01/30/2007		,643	0	00	0	0	0	14, 104	14, 104		0	0
A6101431	ROME	GA	·	02/27/2007		,297	0	0	0		ļ0	3,355	3,355		0	0
A6101432	ROME	GAGA		01/31/2007		3,029 3,952	رل	0	0		0	14, 113	14, 113		0	0
A6101434	ROME	GA	-	01/30/2007		3,952	0	,	U	,	n	3,844			n	n
A6121601	DONE	GA		02/27/2007		104	n		n		0	1 055				0

### **SCHEDULE B - PART 3**

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

					All Mortgage Loans DISF	OSED, Transi										
1	Location		4	5	6 7			e in Book Value/				14	15	16	17	18
	2	3			Book Valu		9	10	11	12	13	Book Value/				
					Recorded			Current				Recorded				
					Investmer			Year's Other-		Total		Investment		Foreign		
					Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
					Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal Interest	Increase	(Amortization	) Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	Citv	State	Type	Acquired	Date Prior Yea		/Accretion	Recognized	Other	(8+9-10+11)		Disposal	eration	Disposal	Disposal	Disposal
A6121604	ROME	GA.	71	02/27/2007		23	0	0	0	0	0	8,664	8.664	0	0	0
A6121606	ROME	GA		02/27/2007	13,	430	0	0	0	0	0	2,056	2,056	0	0	0
A6121607	ROME	GA		02/28/2007		320	00	0	0	0	0	4,065	4,065	0	0	0
	ROME	GA		10/16/2014	24,		00	0	0	0	0	2,995	2,995	0	0	0
	ROME	GA		02/27/2007	25,9		0	0	0	0	0	3,945	3,945	0	0	0
	ROME	GAGA		02/27/200702/27/2007				0	0	0	0	3,049 2,631	3,049	0	0	0
	ROME	GA.		02/27/2007			0			0	0	2,831	2,031	0		0
	ROME	GA		02/27/2007		79	0	0	٥	0	0	2,347	2,347	0	٥	0
	ROME	GA		02/28/2007	18,9		0	0	0	0	0	2.868	2,868	0	0	0
A6121619	ROME	GA.		02/27/2007	11,7	260	0		0	0	0	1,795	1,795	0	0	0
A6121621	ROME	GA.		02/27/2007	25,	98	0	0	0	0	0	3,884	3,884	0	0	0
	ROME	GA	ļ	06/28/2007	139,9		0	0	0	0	0	17,355	17 , 355	0	0	0
	ROME	GA		04/28/2011	2,778,4		0	0	0	0	0	30,694	30,694	0	0	0
	ROME	GA	·	05/29/2015	276,		·  0	0	0	0	0	5,554	5,554	0	0	0
	ROME	GA	·	09/30/2015	76,1		0	ļ0 ļ.	0	ļ0	ļ0	1,480	1,480	0	0	ļ0
B7030855	ROME	GAGA		05/18/2017					0	0	0	1,701 3,397	1,701	0	0	0
A8070303	ROSWELL	GA		08/28/2008			0	0		0	0	2,987		0	٠٥	0
B0051403	ROSWELL	GA GA		06/30/2010	719,		0	0	0	0	0	11,913	11,913	0	0	0
B3062501	ROSWELL	GA		09/12/2013			0	0	0	0	0	7,170	7,170	0	0	0
B6041801	ROSWELL	GA		06/30/2016	870.		0	0	0	0	0	6,498	6,498	0	0	0
B6062101	ROSWELL	GA		09/02/2016		620	00	0	0	0	0		7,517	0	0	0
B6092801	ROSWELL	GA		12/08/2016	1, 148,		00	0	0	0	0	8,222	8,222	0	0	0
B3030802	SANDY SPRINGS	GA		05/03/2013	1,016,0		00	0	0	0	0	14,989	14,989	0	0	0
A7120401	SAVANNAH	GA		01/31/2008	109,		00	0	0	0	0	11,879	11,879	0	0	0
B9032604 B9121201	SAVANNAH	GAGA		05/08/2019	3,892, 1,427,		0	0	0	0	0	11,223	11,223	0	0	0
A6042927	SMYRNA	GA.		03/31/2020						0	0	8,573 15.540		0	0	0
A8120504	SMYRNA	GA		02/02/2009			0	0	٥	0	0	24,500	24,500	0	٥	0
A9090910	SMYRNA	GA.		11/20/2009	1,022,0		0	.0	0	0	0	7,496	7,496	0	0	0
B4012301	SMYRNA	GA		03/27/2014	173,:		00	0	0	0	0	4,218	4,218	0	0	0
B4062003	SMYRNA	GA		09/25/2014	465,0		00	0	0	0	0	5,792	5,792	0	0	0
B7012001	SMYRNA	GA		04/12/2017	4,695,		00	0	0	0	0	22,565	22,565	0	0	0
B6101902	SNELLVILLE	GA.	· · · · · · · · · · · · · · · · · · ·	01/13/2017	997,		0	0	0	0	0	7,294		0	0	0
B7030837	SNELLVILLE	GA		05/18/2017	1,011,	420	00	0	0	0	0	6, 105	6, 105	0	0	0
B7030839 B7030852	SNELLVILLE	GAGA		05/18/2017	1,321,4		0	0	0	0	0	7,974	7,974	0	0	0
B7030852 B9042402	SNELLVILLE	GA	·	05/18/2017 07/30/2019	1,427,3				0	0	0	8,611 1,691	8,611 1,691	0	0	0
A6101417	STATESBORO	GA		01/29/2007			,o	n	n	n	n	6, 186	6, 186	n	0 n	n
B1122102	STOCKBRIDGE	GA.		03/01/2012		550	0	0	0	0	0	11,764	11,764	0	0	0
B7030847	STOCKBRIDGE	GA.		05/18/2017	1,505,	250	0	0	0	0	0	9,085	9,085	0	0	0
B8072401	STOCKBRIDGE	GA		09/25/2018	610,		0	0	0	0	0	5, 103	5, 103	0	0	0
A9081806	STONE MOUNTAIN	GA.		11/10/2009	48,:		0	0	0	0	0	2,423	2,423	0	0	0
B0042102	STONE MOUNTAIN	GA	····	06/01/2010	277,		·  0	0	0	0	0	24,642	24,642	0	0	0
B6051106	STONE MOUNTAIN	GAGA	·	07/22/2016	653,4		0		0	ļ0	ļ0	4,791	4,791	0	0	0
A6101413	SUMMERVILLE SUWANEE	GA		01/31/2007		ວວ		0	0 n	0	0	4,375 7,929	4,375	0	0	0
A7022106	SUWANEE	GA		04/24/2007			)  o	n	n	n	n		11,926	n	o	n
B2100101	SUWANEE	GA.	L	12/06/2012	462,0		0	0	0	0	0	4,215	4,215	0	0	0
B4080105	SUWANEE	GA		09/30/2014	1, 163,		0		0	0	0	6,855	6,855	0	0	0
B5111703	SUWANEE	GA.		01/29/2016		00	0	0	0	0	0	6,316	6,316	0	0	0
B6061501	SUWANEE	GA		08/10/2016	1, 170,		)  0	0	0	0	0	12,337	12,337	0	0	0
B8060801	SUWANEE	GA	ļ	08/23/2018			00	0	0	0	0	4,597	4,597	0	0	0
B9100102	SUWANEE	GA	·	01/09/2020	2,430,		0	0	0	0	0	15,010	15,010	0	0	0
B5112401	SYLVANIA THOMASVILLE	GA.		02/26/2016		25	0	0	0	0	0	5,363	5,363	0	0	ō
B9060404	TIFTON	GAGA		08/01/2019				0	0	0	0	3,440	3,440	0	0	0
A9090915	TUCKER	GA	ļ	11/20/2009	1,109,		,	U	٥٠	0	0	8,963		U	۰۰۰۰	U
R0111504	TICKER	GA		12/28/2010	969			0	0n	0	0	11 241		0	0	0

				Showing A	All Mortgage L	oans DISPOS	SED, Transf										
1	Location		4	5	6	7		Change	e in Book Value	Recorded Inv	/estment		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	`/Accretion ´	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
B5021103	TUCKER	GA		03/27/2015		673,984 1,000,000	0	0	0	0	00	0	5,809	5,809 133,950	0	0	0
C0110404	TUCKER	GA		12/28/2020		1,000,000	0	0	0	0	0	0	133,950	133,950	0	0	0
A7080218	UNION CITY	GA		09/28/2007		907,521	0	0	0	0	0	0	5,331	5,331	0	0	0
	UNION CITY	GA		12/19/2011		467,927	0	0	0	0	0	0	4,375	4,375	0	0	0
	UNION CITY	GAGA		10/24/2012 05/18/2017		819,974 1,376,382	٥٥	0	0	0	0	0	7,452	7,452	0	0	0
B9012301	VALDOSTA	GA		03/16/2017		272, 194	 0	0		0	0	0	1,402	1,402	0	0	0
B1061703	VILLA RICA	GA		08/19/2011		500,104	0	0	0	0	0	0	4,922	4,922	0	0	0
B4030602	WARNER ROBINS	GA.		06/11/2014			0	0	0	0	00	0	5,438	5,438	0	0	0
B6032305	WARNER ROBINS	GA		05/24/2016		1, 160, 492	0	0	0	0	0	0	8,801	8,801	0	0	0
B7092504	WARNER ROBINS	GA		12/18/2017		1,537,722	0	0	0	0	0	0	14,737	14,737	0	0	0
A8012301	WATK INSVILLE	GA	ļ	03/24/2008	ļ	862,804	0	0	0	0	0	0	8,072	8,072	0	0	0
B3062801	WATKINSVILLE	GA	····	09/27/2013		166,210	0	0	0	ļ0	0	0	13,856	13,856	0	0	0
B2041211	WAYCROSS	GA. GA	·	08/13/2012 05/25/2018			0	0	0	0	0	0	10,456	10,456	0	0	0
B7030854	WHITE	GA	·	05/25/2018			 n	0 n	0 n	n	n	n	2,084	2,084	0 n	0 n	0 n
A8072808	WINDER	GA		09/18/2008		621,852	 0	0	0	0	0	0	3,265	3,265	0	0	0
B2060810	WOODSTOCK	GA		07/31/2012		103,322	0	0	0	0	0	0	3,246	3,246	0	0	0
B2122802	WOODSTOCK	GA		02/26/2013		628,210	0	0	0	0	00	0	9, 104	9, 104	0	0	0
B3081903	WOODSTOCK	GA		10/04/2013		601,662	0	0	0	0	00	0	5,635	5,635	0	0	0
B4091901	WOODSTOCK	GA		12/11/2014		1,686,684	0	0	0	0	00	0	13,857	13,857	0	0	0
B5041402	WOODSTOCK	GA	· · · · · · · · · · · · · · · · · · ·	07/10/2015		1,700,247	0	0	0	0	0	0	20, 122	20, 122	0	0	0
B7030808	WOODSTOCK	GA		05/18/2017		1,265,893	0	0	0	0	00	0		7,638	0	0	0
B7030850	WOODSTOCK	GA.	· · · · · · · · · · · · · · · · · · ·	05/18/2017		600,433		0		0	0	0	3,624	3,624 5,099	0	0	0
B3031804	COUNCIL BLUFFS	GA		05/30/2013		673,756	٥٥	0	0	6,972					0	0	0
	DES MOINES	IA		02/08/2008		136,211	0	0	0	0,3/2	0	0	2,064	2,064	0	0	0
	DES MOINES	IA		06/03/2013		975,584	0	0	0	0	0	0	14,869	14,869	0	0	0
B6090102	INDIANOLA	IA		10/21/2016		710,209	0	0	0	0	0	0	5,054	5,054	0	0	0
A7041301	AMMON	ID		01/16/2008		884,534	0	0	0	0	0	0	6,026	6,026	0	0	0
	BOISE	ID		12/20/2007		372,435	0	0	0	0	0	0	3,312	3,312	0	0	0
	BOISE	ID		04/08/2008		346,750	0	0	0	0	00	0	5,201	5,201	0	0	0
	BOISE	ID		01/20/2009		238,490	0	0	0	0	0	0	3,223	3,223	0	0	0
	BOISE	ID		09/06/2012		603,348	٥٥	0	0	0	0	0	5,756		0	0	0
	BOISE	ID		01/30/2015		3,610,592	0	0	0	0	0	0	30,269	30,269	0	0	0
	BOISE	ID.		07/11/2017		1, 152, 124	0	0	0	0	0	0	7,543	7,543	0	0	0
B6041402	BOISE	ID		05/13/2016		1,657,015	0	0	0	0	0	0	12,383	12,383	0	0	0
B1082502	COEUR D ALENE	ID		12/22/2011		4,342,865	0	0	0	0	0	0	26,794	26,794	0	0	0
B1082502-1	COEUR D ALENE	ID	·	11/20/2018		1,472,303	ō	0	0	0	0	0	9,611	9,611	0	0	0
B5100801	COEUR D'ALENE	IU	}	02/10/2016		235, 171	0	0	ļ	ļ0	0	0	1,740	1,740	ļ0	ļ0	ļ0
B8082902 B7110701	COEUR D'ALENE	חו	·	10/31/2018		4,918,869 566,386	0	0	0	0	0	0	26, 104	26, 104	0	0	0
B2061904	GARDEN CITY	ID		09/26/2012		2,552,744	 n	n	n	n	n	n		25,219	n	n	0 n
B0042703	GRANGEVILLE	ID.		06/24/2010			0	0	0	0	0	0	14,202	14,202	0	0	0
B5121401	HAYDEN	ID	ļ	05/03/2016		511,862	0	0	0	0	0	0	3,715	3,715	0	0	0
B4121504	IDAHO FALLS	ID		01/30/2015		554,698	0	0	0	0	0	0	6,647	6,647	0	0	0
B8030801	IDAHO FALLS	ID	·	05/24/2018		737, 132	0	0	0	0	0	0	6,718	6,718	0	0	0
00070110	IDAHO FALLS	ID	····	09/24/2020		3,561,563	0	0	ļ0	ļ0	0	0	20,334	20,334	ļ0	ļ0	0
A9022706	KETCHUM	ID	·	05/21/2009		980,786	0	0	ļ0	0	0	0	12,738	12,738	ļ0	ļ0	0
A2122603	NAMPA	u		02/26/2003			 n	U	0 n	0 n	,u	U			0 n	0 n	U
B8100405	NAMPA	ID		02/20/2003		913,316	 n	n	n	n	n	n	5,267	5,267	n	n	0 n
	POCATELLO	ID		06/22/2005		360,959	0	0	0	0	0	0	17,051	17,051	0	0	0
A7030108	POCATELLO	ID		04/30/2007		845,923	0	0	0	0	0	0	13,958	13,958	0	0	0
A9100101	POCATELLO	ID		12/10/2009		932,905	0	0	0	0	0	0	12,400	12,400	0	0	0
B5110602	POCATELLO	ID	ļ	01/15/2016		377,444	0	0	0	0	00	0	2,894	2,894	0	0	0
B8111601	POCATELLO	ID	····	01/31/2019		505,085	0	ļ0	ļ0	ļ0	<u> </u>  0	ļ0	2,863	2,863	ļ0	ļ0	0
C0072203	TWIN FALLS	ID	·	09/18/2020			0	0	0	0	0	0	5,306	5,306	0	0	0

				Showing A	All Mortgage Lo	ans DISPOS	SED, Transf										
1	Location		4	5	6	7			e in Book Value	Recorded Inv			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B9091713	ALTON	IL		12/12/2019		495,211 723,486	0	0	0	0	00	0	2,078 2,719	2,078	0	0	0
B1022405	ARLINGTON HEIGHTS	ļ		05/31/2011		723,486	0	0	0	0	0	0	2,719	2,719	0	0	0
B1031605	ARLINGTON HEIGHTS	<u> </u>	·	06/08/2011		1,199,294	0	0	0	0	0	0	19,468	19,468	0	0	0
C0072701	AURORA	II		09/28/2020 07/25/2013		19,926,193	٥٥	0	0	0	0	0	111,723	111,723	0	0	0
B5052003	BERKELEY	II		08/19/2015		1,669,668	٥٥	0		0	0	0	12,715	12.715		0	0
B9100302	BLOOMINGDALE	IL.		01/23/2020		2,775,496	0	0	0	0	0	0	15,985	15,985	0	0	0
B4031203	BOURBONNA I S	IL		06/10/2014		427,586	0	0	0	0	0	0	3,536	3,536	0	0	0
B5022712	BRADLEY	IL		05/07/2015		757,896	0	0	0	0	0	0	6,111	6,111	0	0	0
B8091702	BRADLEY	J		11/27/2018		425,368	0	0	0	0	0	0	2,525		0	0	0
B2090501 B6020802	BUFFALO GROVE	L	·	11/28/2012 04/22/2016		729,935 726,007	0	0	0	0	0	0	11,727 4.948	11,727	0	0	0
B5110603	CAHOKIA	IL	·	01/22/2016		1,958,843	٥	U	u	u	,   <sup>0</sup>	0	4,948			U	
B7020602	CHAMPAIGN	IL		01/22/2016		1,889,620	 0	0	0	0	0	0		9, 196	0 0	0	0
B7020603	CHAMPAIGN	Ϊ́L		04/07/2017		1,822,129	0	0	0	0	00	0	8,868	8,868		0	0
A9061701	CHICAGO	IL		09/03/2009		298,089	0	0	0	0	0	0	3,615	3,615	0	0	0
A90617013	CHICAGO	<u> </u>	.	08/31/2010		693,543	0	0	0	0	0	0		8,042	0	0	0
B0060802	CHICAGO	<u> </u> L		09/30/2010		732,824	0	0	0	0	00	0	13,258	13,258	0	0	0
B1030107 B1041202	CHICAGO	ILIL		05/12/2011		1,289,036 1,220,955		0	0	0	0	0	11,568	11,568	0	0	0
B1041202-1	CHICAGO	II		06/30/2011			٥٥		0		0	0			0	0	
B1061604	CHICAGO	II		08/11/2011		1,651,335	00	0	0	0	0	0			0	0	0
B1061605	CHICAGO	IL.		08/11/2011		1,676,652	0	0	0	0	0	0	15,983	15,983	0	0	0
B1061606	CHICAGO	IL		08/11/2011		733,292	0	0	0	0	00	0	6,988	6,988	0	0	0
B1070607	CHICAGO	IL		01/31/2012		856,069	0	0	0	0	00	0	8,780	8,780	0	0	0
B1070608	CHICAGO	<u>!</u> L		12/14/2011		497,963	0	0	0	0	0	0	4,528	4,528	0	0	0
B1070609 B1082603	CHICAGO		·	12/14/2011 09/28/2011		453,683 1,248,222	0	0	0	0	00	0	4, 191 11, 939	4, 191 11, 939	0	0	0
B1082604	CHICAGO	II	·	09/28/2011		1,026,389	٥٥		0	0	0	0			0	0	0
B2012704	CHICAGO	II		04/19/2012		2,859,641	00	0	0	0	0	0	26,439	26,439	0	0	0
B2031204	CHICAGO	Ϊ́L		06/21/2012		1,313,338	0	0	0	0	00	0	12,806	12,806	0	0	0
B2032302	CHICAGO	IL		06/22/2012		613,584	0	0	0	0	0	0	9,768	9,768	0	0	0
B2061805	CHICAGO	IL		09/14/2012		855,566	0	0	0	0	00	0	8, 159	8, 159	0	0	0
B2111401	CHICAGO	ļ		12/31/2012		581,650	0	0	0	0	00	0	5,273	5,273	0	0	0
B2111402	CHICAGO CHICAGO	IL	·	12/31/2012		318,901 613,510	0	0	0	0	0	0	2,850 5,621	2,850 5,621	0	0	0
B2111404	CHICAGO	II	·	12/31/2012		668,803	0n	n	0 n	n	n	n	6, 125	6. 125	n	n	n
B3081502	CHICAGO	IL.		10/30/2013		303,143	0	0	0	0	0	0	2,667	2,667	0	0	0
B3103012	CHICAGO	IL		01/23/2014		714,249	0	0	0	0	0	0	6, 155	6, 155	0	0	0
B4031202	CHICAGO	<u> </u> L	·	06/10/2014		293, 127	0	0	0	0	0	0	2,489	2,489	0	0	0
B5022502	CHICAGO	ļ	-	05/11/2015	ļ	418,285	0	0	0	ļ0	<u> </u>  0	0	5, 147	5,147	0	0	ļ0
B5052002 B6050204	CHICAGO	LIL		09/16/2015 07/11/2016		756,192 1,438,547	0	0	0	0	0	0	5,721	5,721 10,465	0	0	0
B6072703	CHICAGO	II		10/19/2016			 n	n	0 n	n	n	n	5,977	5,977	0 n	0 n	n
B6082504	CHICAGO	ĬĹ.		11/04/2016		1,380,120	0	0	0	0	0	0	3,306	3,306	0	0	0
B6092604	CHICAGO	IL		12/15/2016		1, 178, 580	0	0	0	0	0	0	8,390	8,390	0	0	0
B6092605	CHICAGO	IL		12/15/2016		1,005,723	0	0	0	0	0	0	7 , 159	7, 159	0	0	0
B6092607	CHICAGO	ļ		03/01/2017		2,928,638	ō	0	0	0	00	0	20,088	20,088	<u>0</u>	0	0
B7022306	CHICAGO	ļ	· <del> </del>	04/27/2017		9,067,641	0	ļ0	0	0	0	ļ0	61,421	61,421	0	0	ļ0
B7121101 B8020102	CHICAGO	L	·	02/23/2018		439,304 264,552	0 n	0	0	0 n	,  0 n	0	2,799 1,188	2,799 1,188	0	0	0 n
B8020601	CHICAGO	iL		04/30/2018		255,919	0	0	0	0	0	0	2,255	2,255	0	0	0
B8041102	CHICAGO	Ι		07/30/2018		1,044,310	0	0	0	0	0	0	6,350	6,350		0	0
B8042306	CHICAGO	IL		07/17/2018	ļ	731,024	0	0	0	0	0	0	2,895	2,895	0	0	0
B8042307	CHICAGO	<u> </u> L		06/29/2018		625,974	0	0	0	0	0	0	2,655	2,655	0	0	0
B9090510	CHICAGO	ļ		12/20/2019		439,087	0	0	0	0	0	0	5,838	5,838	0	0	0
B9092304	CHICAGO	IL		12/19/2019		4,713,945 1,544,530	0	0	0	0	0	0	28,299	28,299 9,342	0	0	0
C0021401	CHICAGO		·	04/22/2020	······································		 n	n	0 n	n	,	n		4, 195		n	n
00021401	CHICAGO	II		04/22/2020		1 327 046	٥٥	0	0	n	n		16 72/	16 73/	n		0

					All Mortgage Lo	oans DISPOS	SED, Transf										
1	Location		4	5	6	7			e in Book Value			1	. 14	15	16	17	18
	2	3		1		Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment		_	Year's Other-		Total		Investment		Foreign		<b>-</b>
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization		Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
C0070901	. CHICAGO	IL		09/09/2020		7,969,935	0	0	0	0	00	0	45,498	45,498	0	0	0
C0102902	. CHICAGO		· · · · · · · · · · · · · · · · · · ·	01/15/2021		0	0	0	0	0	0	0	4, 199	4, 199	0	0	0
W9042501 A8011002	. CHICAGO	<u> </u>	· ·	07/10/2019		13,500,000 251,922	0	0	0	0	0	0	0		0	0	0
B5070902	DARIEN	II	- <del> </del>	03/31/2008			٥٥	0	0	0	0		3,294	5,393	0	0	
B5102302	DARIEN	II		12/08/2015		1,011,199	0	0	0	0	0	0	11,908	11.908	0	0	0
B6102601	DECATUR	iL.		01/20/2017		2,360,269	0	0	0	0	0	0	16,997	16,997	0	0	0
B1032404	DOWNERS GROVE	IL		06/13/2011		755,289	0	0	0	0	0	0	8, 113	8, 113	0	0	0
B3061201	DOWNERS GROVE	IL		08/29/2013		694,639	0	0	0	0	0	0	5,874	5,874	0	0	0
B8020402	. EDWARDSVILLE			05/03/2018		948,519	0	0	0	0	00	0	8,227	8,227	0	0	0
B9081203 B0011201	. EFFINGHAMELGIN	<u> </u>		11/20/2019		1,346,536 .887,656	0	0	0	0	0	0		8,263 10.998	ļ0	0	0
B5111602	ELK GROVE VILLAGE	·		02/26/2010			0	0	0	0	0	0			0	0	ļ
B2060402	ELMHURST	II		03/23/2016		2,066,362	 n	n	0 n	n	,u	n			n	n	n
B7051701	ELMHURST	IL		07/26/2017		11,042,940	0	0	0	0	0	0	109,382	109,382	0	0	0
B8061205	ELMHURST	Ī.		10/25/2018			0	0	0	0	0	0	5,369	5,369	0	0	0
B9071501	. ELMHURST	IL		09/23/2019		611,795	0	0	0	0	0	0	3,796	3,796	0	0	0
C0110201	EVANSTON	IL		01/29/2021		0	0	0	0	0	0	0	1,551	1,551	0	0	0
B9090507	EVERGREEN PARK	.		12/20/2019		859,085	0	0	0	0	00	0	11,421	11,421	0	0	0
B9081903	FAIRVIEW HEIGHTS		- <del> </del>	10/31/2019		2,697,661	0	0	0	0	0	0	15,803	15,803	0	0	0
C0091102 A8010802	FORSYTH	II		12/22/2020 03/13/2008		3,390,000	٥٥	0	0	0	0	0	464,042	464,042	0	0	0
A9071401	GENEVA	11		09/30/2009			00	0	0	0	0	0	37,748	37,748	0	0	0
B1082207	GENEVA	ΙL		06/29/2012		106,000	0	0	0	0	0	0	942	942	0	0	0
B6042703	GLENCOE	IL		07/28/2016		6,460,371	0	0	0	0	00	0	45,617	45,617	0	0	0
B6012605	. GRANITE CITY	IL		04/20/2016		2,317,781	0	0	0	0	0	0	17,252	17,252	0	0	0
B3061210	. HARWOOD HEIGHTS	IL		11/26/2013		441,285	0	0	0	0	0	0	5,756	5,756	0	0	0
B4021801	. HOFFMAN ESTATES	· <del> </del> ! <u> -</u>		05/15/2014		1, 158, 157	0	0	0	0	00	0	9,839	9,839	0	0	0
B8110503 B1070610	. HOFFMAN ESTATES		- <del> </del>	01/29/2019		426,259		0	0	0	0	0	3,223	3,223	0	0	0
B2032803	HUNTLEY	11		04/26/2012			 0	0	0	0	0	0	12,855	12,855	0	0	0
B8082403	JOLIET	ΙL	-	10/31/2018		673,349	0	0	0	0	0	0	4,089	4,089	0	0	0
B6092608	LAKE BARRINGTON	IL		12/16/2016		966,281	0	0	0	0	00	0	10,302	10,302	0	0	0
B7072001	. LAKE FOREST	IL		10/03/2017		2,458,941	0	0	0	0	00	0	15,800	15,800	0	0	0
B5041301	. LAKE ZURICH	IL		07/15/2015		2,390,559	0	0	0	0	0	0	19,739	19,739	0	0	0
B5041302 B7042402	LAKE ZURICH	. !		07/15/2015		711,340 1,133,562	0	0	0	0	00	0	5,713 7,169	5,713	0	0	0
B8050204	LANSING	IL	- <del> </del>	10/31/2017				0	0	0	0			7, 169 3, 469	0		0
B8020204 B8020204	LINCOLNWOOD			05/14/2018		1, 173, 513	ں۔۔۔۔۔۔ ۱	0 n	0 n	0 n	n	n			n	n	n
B8020206	LINCOLNWOOD	IL.		05/16/2018		230,096	0	0	0	0	0	0	2, 123	2, 123	0	0	0
B6121305	LINDENHURST	IL		03/03/2017		1,061,339	0	0	0	0	0	0	6,864	6,864	0	0	0
B9091706	LISLE	IL		12/09/2019		456,352	0	0	0	0	0	0	2,043	2,043	0	0	0
B2012705	. LOMBARD		- <b></b>	04/13/2012		598,033	0	0	0	0	0	0	9,781	9,781	0	0	0
B2012706 B7120701	LOMBARD LONG GROVE	<u> </u>		04/13/2012		229,034	0	0	0	0	0	0	3,746	3,746 5,614	0	0	0
B6061603	MOUNT PROSPECT	IL		02/23/2018		2,023,158	٥٥			0			5,614			0	
B1031606	MUNDELEIN		-	06/28/2011		1, 191, 380	ں ۱	n	n	n	n	n	11,153	11, 153	n	n	n
B1070605	MUNDELE IN	IL.		01/31/2012		757,321	0	0	0	0	0	0	4,768	4,768	0	0	0
B5052001	MUNDELEIN	IL		08/19/2015		1,083,399	0	0	0	0	0	0	8,354	8,354	0	0	0
B5080703	. MUNDELE IN	. IL		07/29/2016		5,321,544	0	0	0	0	0	0	39,855	39,855	0	0	0
B8072501	. MUNDELEIN	. IL	- <del> </del>	10/10/2018		989,804	0	0	0	0	0	0	5,870	5,870	0	0	0
B4021303 B8091901	NAPERVILLE NAPERVILLE	.  IL		05/22/2014		329,340	0	0	0	0	.  0	0		7,700	ļ0	0	0
B8091901 B7100603	NEW LENOX	.  IL	·	12/11/2018		377,810 812,473	0	0	0	0	0	0	3,320	3,320	0	0	0
B9091708	NEW LENOX			12/10/2019			ں۔۔۔۔۔۔ ۱	0	0	n	n	n	1.717	1,717	n	n	n
B1061603	NILES	IL		08/11/2011		717,887	0	0	0	0	0	0	6,739	6,739	0	0	0
B1070606	NILES	Ī		01/31/2012		742,736	0	0	0	0	00	0	7,815	7,815	0	0	0
B1110804	NILES	. L	.	04/20/2012		502,603	0	0	0	0	00	0	4,646	4,646	0	0	0
B6030902	NILES	.   <u> </u> L	- <del> </del>	06/10/2016		1,446,057	0	0	0	0	0	0	16,112	16,112	0	0	0
B8052301	NORMAL	i II	10	I 0672572018		283 n13 l	Λ.				ι			1 /175			

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

				Showing /	All Mortgage L	oans DISPO	SED, Transf	erred or Rep	aid During the	e Current Qu	uarter						
1	Location		4	5	6	7		Change	e in Book Value	e/Recorded Inv	/estment		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
B2061807	NORR I DGE	II	1,700	12/27/2012	Buto	594,608	(Decrease)	// tocretion	1 CCCOGINZCO	001101	1 0.3 10.11)	DOOK VAIGO	5,355	5,355	Diopodai	О	Diopodai
B6112102	NORRIDGE	IL		02/01/2017			0	0	0	0	0	0	4,515	4,515	0	0	0
C0021102	NORTH AURORA	IL.		04/22/2020			0	0	0	0	0	0	4,964	4,964	0	0	0
B2012402	NORTHF I ELD	IL		03/15/2012		485, 133	0	0	0	0	00	0	7,950	7,950	0	0	0
B7030804	NORTHFIELD	IL		05/22/2017		985,939	0	0	0	0	0	0	6,742	6,742	0	0	0
B8032103	OAKBROOK TERRACE	IL		06/26/2018		1,096,483	0	0	0	0	00	0	5,859	5,859	0	0	0
B3101602	O'FALLON	L		01/13/2014		503,217	0	0	0	0	00	0	8,429	8,429	0	0	0
	ORLAND PARK	<u> </u>		05/31/2011		1,242,259	0	0	0	0	0	0	4,669	4,669	0	0	0
B7041901	ORLAND PARK	IL		06/08/2017			0	0	0	0	0	0	6,115	6,115 4,861	0	0	0
C0021101	OSWEGO	ILII		09/05/2012		3, 162,774	0 n	0 n	0	0		0		4,861	0	0	0
B7101204	PEORIA	II		12/05/2017			n	n	n	o	n	n	5,021	5,021	n	n	n
C0090302	PLAINFIELD	IL		11/19/2020	L	5,278,000	n		n	n	) [0	0	30,350	30,350	n	n	
B9022801	ROCKFORD	I <u>L</u>		05/07/2019		613,006	0	0	0	0	0	0	3,489	3,489		0	0
B8020602	SCHILLER PARK	IL		04/30/2018		338,038	0	0	0	0	0	0	4,855	4,855	0	0	0
B9052401	SKOK IE	IL		08/09/2019		533, 147	0	0	0	0	00	0	2,982	2,982	0	0	0
B4031206	SOUTH ELGIN	<u> </u> L		05/29/2014	ļ	767,980	0	0	0	0	0	0	8,263	8,263	0	0	0
B3080701	SOUTH HOLLAND	<u> </u> L	· · · · · · · · · · · · · · · · · · ·	10/30/2013		104,761	0	0	0	0	00	0	910	910	0	0	0
B3080701-1	SOUTH HOLLANDST. CHARLES		· · · · · · · · · · · · · · · · · · ·	05/31/2019		202,866	0	0	0	0	00	0	1,142	1, 142 10, 422	0	0	0
B8051705	STICKNEY	IL		10/21/2020		2,096,934		0	0	0	0	0	10,422	10,422	0	0	
B3022202	TINLEY PARK	II		04/17/2013		948,586	0 n			0	0		8,523		٥	0	
B6120601	TINLEY PARK	II		02/23/2017		2,381,627	0	0	0	28.394	28,394	0	0,020	0,520	0	0	0
B8013102	VERNON HILLS	IL.		03/20/2018		1,348,353	0	0	0	0	0	0	8,266	8,266	0	0	0
C0031702	WAUKEGAN	IL		06/09/2020		4,606,626	0	0	0	0	00	0	28 , 185	28 , 185	0	0	0
C0121001	WEST DUNDEE	IL		02/11/2021		0	0	0	0	0	0	0	267,363	267,363	0	0	0
B8013103	WOODRIDGE	IL		04/09/2018		634,413	0	0	0	0	00	0	3,899	3,899	0	0	0
A5021802	YORKVILLE	L		05/06/2005		273,900	0	0	0	0	00	0	12,861	12,861	0	0	0
A3061601	AVON	IN		09/10/2003			0	0	0	0	0	0	5, 125	5, 125	0	0	0
B3111302 B3122606	BLUFFTON	IN.		02/12/2014 04/21/2014		9,539,641	0	0	0	0	0	0	47 , 167 5 , 375	47 , 167 5,375	0	0	0
C0011401	CARMEL	IN	· · · · · · · · · · · · · · · · · · ·	03/09/2020		2,822,747	0	0	0	0	0	0			0	0	0
A7031903	CLARKSVILLE	IN		06/14/2007		111,220	0	0	0	0	0	0	3,465	3,465	0	0	0
B3070906	COLUMBUS	IN		09/30/2013		870,265	0	0	0	0	00	0	11,968	11,968	0	0	0
B6092606	EAST CHICAGO	IN		12/15/2016		684,238	0	0	0	0	0	0	4,929	4,929	0	0	0
B3121002	EVANSVILLE	IN		03/03/2014		1,162,975	0	0	0	0	00	0	15, 170	15, 170	0	0	0
B9121904	EVANSVILLE	IN		04/08/2020		2,548,591	0	0	0	0	0	0	18,916	18,916	0	0	0
B1091903	FISHERS	IN		12/15/2011		761,219	0	0	0	0	<u> </u>  0	0	9,747	9,747	0	0	0
B3030502 A7011905	FISHERS FORT WAYNE	IN		05/28/2013		265,650	0	0	0	0		0	6,619 4,986	6,619 4,986	0	0	0
B5072103	FORT WAYNE	ININ		03/30/2007		330,674	0 n	0 n	0	0	,	0		4,986		U	
00021307	FORT WAYNE	IN.		05/07/2020	<u> </u>	1,345,637	n	n	n	n	n	n	6,410	6,410	n	n	n
B4041103	GARY	IN		07/25/2014			0	0	0	0	0	0	5,537	5,537	0	0	0
A1121301	GREENFIELD	IN		04/03/2002		724,512	0	0	0	0	0	0	45,804	45,804	0	0	0
B4052801	GREENWOOD	IN		10/24/2014		270,091	0	0	0	0	0	0	2,370	2,370	0	0	0
B3122003	HAMMOND	IN		04/08/2014		690,733	0	0	0	0	0	0	5,908	5,908	0	0	0
A2010203	INDIANAPOLIS	IN		04/03/2002		245,851	0	0	0	0	0	0	15,511	15,511	0	0	0
A5070102	INDIANAPOLIS	IN		09/01/2005		191,961	0	0	0	0	.  0	0	4,056	4,056	ō	0	0
A8031006	INDIANAPOLISINDIANAPOLIS	IN		06/20/2008	<u> </u>	324,744	0	ļ0	0	0	0	0	4,910 10,175	4,910	0	0	0
A8090802	INDIANAPOLIS	IN.		06/20/2008			0 n	u	U	0	,u	U		10,175		U	0 n
B1071104	INDIANAPOLIS	IN.		09/15/2011		506.628	n	n	n	n	n	n	5.764	5.764	0 N	n	n
B1071104-1	INDIANAPOLIS	IN		10/30/2019		245,959	0	0	0	0	0	0	2,740	2,740	0	0	0
B2103111	INDIANAPOLIS	IN		01/16/2013		542,406	0	0	0	0	0	0	5,004	5,004	0	0	0
B3100801	INDIANAPOLIS	IN		12/13/2013		489,804	0	0	0	0	0	0	4, 197	4, 197	0	0	0
B4050504	INDIANAPOLIS	IN		07/17/2014		955,805	0	0	0	0	0	0	7,695	7,695	0	0	0
B5030402	INDIANAPOLIS	IN		05/21/2015	ļ	620,705	0	0	0	0	0	0	5,074	5,074	0	0	0
B5072102	INDIANAPOLIS	IN		10/30/2015	<u> </u>	358,065	ļ <u>0</u>	ļ0	ļ0	0	<u> </u>  0	ļ0	2,687	2,687	<u>0</u>	0	0
B5081002	INDIANAPOLIS	IN		12/11/2015		1, 103, 171	0	0	0	0	0	0	8,297	8,297	0	0	0

				Showing A	All Mortgage L	oans DISPO	SED, Transf										
1	Location		4	5	6	7		Change	e in Book Value	Recorded Inv	estment/		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B6092003	INDIANAPOLIS	IN		01/03/2017		1, 175, 374	0	0	0	0	0	0	13,002	13,002 105,947	0	0	0
B7012008	INDIANAPOLIS	IN		03/28/2017		15,830,939	0	0	0	0	0	0	105,947	105,947	0	0	0
B8020202 B9090511	INDIANAPOLIS	IN		04/27/2018		284,558		0	0	0	0	0	1,749 7,107	1,749 7,107	0	0	
C0022601	INDIANAPOLIS	IN		05/28/2020		5,265,335	٥٥	n		o	0		34, 119	34, 119		0	n
C0051402	INDIANAPOLIS	IN.		07/30/2020		521,511	0	0	0	0	0	0	6,446	6,446		0	0
C0051409	INDIANAPOLIS	IN		07/30/2020		1,505,505	0	0	0	0	0	0	18,600	18,600	0	0	0
C0022401	JEFFERSONVILLE	IN		03/27/2020		2, 157, 331	0	0	0	0	0	0	13,645	13,645		0	0
B7122002	KOKOMO	IN		03/19/2018	ļ	2, 188, 189	0	0	0	0	0	0	10,079	10,079		0	0
A7091002 B5040304	LEBANON MISHAWAKA	IN		12/28/2007		221,683	0	ļ	0	0	0	0	2,883	2,883 8,864	0	0	ļ0
B5040304 B9090603	MISHAWAKA	ININ	·	05/29/2015		1,069,600 834,500	0 n	0	0	0	0	0			0	0	0
B4082801	MOORESVILLE	IN IN	·	10/09/2014	·	196,955	 n	n	n	n	n	n	1,729	1,729		n	n
B6031501	NEW ALBANY	IN.		06/10/2016	İ		0	0	0	0	0	0	8,937			0	0
B1092701	SOUTH BEND	IN		12/13/2011		485, 186	0	0	0	0	0	0	4,624	4,624	0	0	0
B9092402	SOUTH BEND	IN		11/06/2019	ļ	3,496,809	0	0	0	0	0	0	29,922	29,922		0	0
B2022101	EL DORADO	KS	.	05/07/2012	ļ	391,399	0	0	0	0	0	0	12,720	12,720	0	0	ļ0
B0062202	FAIRWAY KANSAS CITY	KS		08/31/2010		452, 198 8,098	0	0	0	0	0	0	9,592	9,592 3,456		0	0
A7100201	LANSING	KSKS		12/31/2006			٠٥	0	0	0	0	0	3,456	4, 190		0	0
B1030303	LENEXA	KS		05/17/2011		631,436	٥			0	0					0	
B9030403	LENEXA	KS		04/30/2019			0	0	0	0	0	0	6.749	6.749		0	0
B9062003	MERRIAM	KS.		09/04/2019		336,526	0	0	0	0	0	0	2,973	2,973		0	0
A6042501	OLATHE	KS		12/31/2006		217,095	0	0	0	0	0	0	3,991	3,991		0	0
A8011802	OLATHE	KS		02/27/2008		1,226,559	0	0	0	0	0	0	36,484	36,484		0	0
A8031801	OLATHE	KSKS.		04/30/2008		545,718 821,065	0	0	0	0	0	0	8,256			0	0
B3102901	OLATHE			01/21/2014		504,321	 n	0	0	0	0	0	6,732 4,870	4.870		0	
B3102902	OLATHE	KS		01/21/2014		938,292	0	0	0	0	0	0	9,057	9,057	0	0	0
B5061501	OLATHE	KS.		08/10/2015		391, 102	0	0	0	0	0	0	4,607	4,607	0	0	
B6060102	OLATHE	KS		08/03/2016		396,008	0	0	0	0	0	0	2,906	2,906	0	0	0
WC010001	TOPEKA	KS		12/30/2020		1, 130,000	0	0	0	0	0	0	0	0	0	0	0
B6012901	WICHITA	KS		03/24/2016		715,824	0	0	0	0	0	0	12,623	12,623		0	0
B7042004	WICHITAALMO	KS		07/03/2017 08/14/2014		2,418,066 214,670	0	0	0	0	0	0				0	0
B4061116	BARDWELL	KY		08/21/2014		177,857	00	0	0	0	0	0	4, 126	4, 126	0	0	0
B4061146	BEAVER DAM	KY		08/21/2014		280,457	0	0	0	0	0	0	6,506	6,506		0	0
B4061117	BOSTON	KY		08/28/2014		117,884	0	0	0	0	0	0	2,735	2,735	0	0	0
A5060301	BURL I NGTON	KY		10/17/2005		413,960	0	0	0	0	0	0	13,000	13,000		0	0
B4061169	CADIZ	KY		10/30/2014		440, 102	0	0	0	0	ļ0	0	9,977	9,977		0	ļō
B4061170	CADIZ	KYKY	· <del> </del>	10/30/2014	ł	283,223	0	0	0	0	0	0	6,418 4,078	6,418 4,078		0	
B4061125	CAVE CITY	KY	·	08/12/2014			ں ۱	n	n	n	n	n	4,659	4,078		n	n
B4061119	COLUMBIA	KY.		08/28/2014			0	0	0	0	0	0	5,220	5,220		0	0
B4012103	CRESTVIEW HILLS	KY		04/23/2014	ļ	485,978	0	0	0	0	0	0	4,049	4,049	0	0	0
A8010801	ELIZABETHTOWN	KY	.	03/25/2008	ļ	214,414	0	0	0	0	0	0	17,291	17,291		0	0
B4061120	EMINENCE	KY		09/10/2014		132, 128	0	0	0	0	0	0	3,030	3,030		0	ļ0
A7022104	ERLANGER ERLANGER	KYKY	·	05/21/200705/03/2007		292,704 260,144	0	0	0	0	0	0	4,814 4,279	4,814 4,279		0	0
B8020403	FLORENCE	KY KY	·	05/03/2018	·	948,519	ں ۱	n	n	n	n	n	8,227	8,227		n	n
B9070201	FLORENCE	KY		09/05/2019		490,298	0	0	0	0	0	0	2,976	2,976		0	0
A8022209	GEORGETOWN	KY		05/14/2008		482,301	0	0	0	0	0	0	6,367	6,367		0	0
B4061121	GLASGOW	KY		08/12/2014		218, 123	0	0	0	0	0	0	5,061	5,061	0	0	0
B4061122	GRAND RIVERS	KY	-	08/14/2014	ł	128,223	0	ļ0	0	ļ0	ļ0	0	2,974	2,974	0	0	ļ0
B4061123 B4061110	GREENSBURG	KY	·	08/21/2014 08/14/2014	····	368, 142 94, 141	0		0	0	0	0		8,539 5,808		0	ļ0
B4061110	HARDIN	KY		08/14/2014		94, 141	 n	0 n	0 n	0 n	u	0	5,808	5,808		0 n	l
B4061124	HAWESVILLE	KY		08/21/2014		128,223	0	0		n	0	0	2,974	2,974		n	
B4061127	KEVIL	KY		08/14/2014		144,777	0	0	0	0	0	0	3,358	3,358		0	0
DA061120	LEITCHEIEID	ΚΛ		09/21/2014	1	190 050	0	1	1	0	1	0	4 176				1

				Showing A	All Mortgage Loa	ans DISPOS	SED, Transf										
1	Location		4	5	6	7		Change	e in Book Value	Recorded Inv	estment/		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B8020404	LEXINGTON	KY		05/03/2018		948,519	0	0	0	0	0	0	8,227		0	0	0
B9100702	LEXINGTON	KY		12/04/2019		1,575,548	0	0	0	0	0	0	9,952	9,952	0	0	0
A6062002	LOUISVILLE	KY	·	12/31/2006		14,982	0	0	0	0	0	0	5,575	5,575	0	0	0
A6080201	LOUISVILLE	КҮКҮ		12/31/2006 08/28/2014		104,594156,172	٥٥	0	0	0	0	0	2,767	2,767 3,622	0	0	0
W8032702	LOUISVILLE	KY.		06/25/2018		13,030,740	0	0	0	0	0	0	40,396	40.396	0	0	0
B3093003	MADISONVILLE	KY		03/05/2014		458,348	0	0	0	0	0	0	5,766	5,766	0	0	0
B4061129	MAGNOL I A	KY		08/21/2014		180,050	0	0	0	0	0	0	4, 176	4, 176	0	0	0
B4061131	MAYFIELD	KY		08/14/2014		132,348	0	0	0	0	0	0	3,071	3,071	0	0	0
B4061132	MILTON	KY	-	08/28/2014		173,099 .	0	0	0	ļ	<u>0</u>	ļ0	4,017	4,017	0	0	0
B3121003	OWENSBORO OWENSBORO		·	02/25/2014 08/21/2014		418,473 115,212	0	0	0	0	0	0	5,556 7,108	5,556 7,108	0	0	0
B4061165	OWENTON	KY	·	09/10/2014	····	274,557	 n	n	n	n	n	0			n	n	n
B4061171	PADUCAH	КҮ		10/30/2014		312,089	0	0	0	0	0	0	5,374	5,374	0	0	0
B4061133	PEMBROKE	KY		08/21/2014		109,607	0	0	0	0	0	0	2,543	2,543		0	0
B4061134	RUSSELL SPRINGS	KY	.	08/28/2014		128,223	0	0	0	0	0	0	2,974	2,974	0	0	0
B4061135	SALEM	KY	.	08/14/2014		173,099	0	0	0	0	0	0	4,017	4,017	0	0	0
B4061136	SCOTTSVILLE	KY		08/12/2014		128,223	0	0	0	0	0	0	2,974	2,974	0	0	0
B4061137 B4061138	SMITHS GHOVE	KY	· · · · · · · · · · · · · · · · · · ·	08/12/2014 08/21/2014		134,438 . 204,266		0	0	0	0	0	3, 118 4.740	3,118 4,740	0	0	0
B4061139	SPRINGFIELD	KA		08/28/2014		117,884	٥٥	0	0	0	0	0	2,735	2,735	0		
B4061140	SUMMERSVILLE	KY		08/21/2014		122.009	0	0	0	0	0	0	2,831	2,831	0	0	0
B4061141	UNIONTOWN	KY		08/14/2014		107,545	0	0	0	0	0	0	2,495	2,495	0	0	0
B4061130	UTICA	KY		08/21/2014		197,360	0	0	0	0	0	0	4,578	4,578	0	0	0
B4061142	UTICA	KY		08/21/2014		231,980	0	0	0	0	0	0	5,382	5,382	0	0	0
B4061143	WILLISBURG	KY		08/28/2014		225,074	0	0	0	0	0	0	5,220	5,220	0	0	0
B7102503	GRETNA	KY		08/21/2014		207,7644,438,311	٥	0	0	0	0	0	4,818 9,641	4,818 9.641	0	0	0
B4120903	NEW ORLEANS	LA.		01/30/2015		9,527,228	٥٥	0	0	0	0	0	27,228	27,228	0	0	0
B8103001	BOSTON	MA.		01/30/2019		360,772	0	0	0	0	0	0	2,046	2,046	0	0	0
A5021702	HANOVER	MA		04/26/2005		417,065	0	0	0	0	0	0	14, 102	14, 102	0	0	0
A6052604	HOLYOKE	MA		08/21/2006		182,088	0	0	0	0	0	0	7,078	7,078	0	0	0
B7110704	LYNN			01/23/2018		270,998	0	0	0	0	0	0	8, 133	8, 133	0	0	0
A5061304	NEW BEDFORD			08/31/2005 08/31/2006		625,642 512,049	0	0	0	0	0	0	27,550	27,550 10,500	0	0	0
A6053102	SAGAMORE	MA		12/31/2006		92,850	 0	0		0	0	0	10,338	10,338	0	0	0
B6092004	SOUTH HADLEY	MA		11/08/2016	***************************************	1,031,925	0	0	0	0	0	0	7,656	7,656	0	0	0
A4011403	STOUGHTON	MA		03/29/2004		296,202	0	0	0	0	0	0	20, 145	20,145	0	0	0
B8090605	WALTHAM	MA		11/16/2018		1,382,592	0	0	0	0	0	0	6,075	6,075	0	0	0
B9062802	WEST SPRINGFIELD	MA		09/23/2019		583,875	0	0	0	0	ļ0	ļ0	3,560	3,560	ō	0	0
A7011214 B8020103	WORCESTER ABERDEEN	MAMD	·	03/30/2007	ļ	225,170 12,067,838	0	0	0	0	0	0	3,775	3,775	0	0	0
00032701	ABERDEEN	MD MD	·	03/15/2018		5, 126, 341	 n	n	n	n	n	n	22,824	22,824	 n	n	n
B2040908	ANNAPOLIS	,MD		08/21/2012		282,556	0	0	0	0	0	0	10,791	10,791		0	0
B3050301	ANNAPOLIS	MD		07/18/2013		1,854,588	0	0	0	0	0	0	17,723	17,723	0	0	0
B5021804	ANNAPOLIS	MD	.	05/13/2015		521, 178	0	0	0	0	0	0	6,735	6,735	0	0	0
B6050401	ANNAPOLIS	MD		07/01/2016		2,457,044	0	0	ō	ļ0	<u>0</u>	ļ0	18,135		0	0	ļ0
B8061101	ANNAPOLIS	MDMD		09/18/2018 07/25/2019		2,909,664 1,925,984	 n	0	0	0	0	0	17,191	17,191	0	0	0
B9101401	ANNAPOLIS	MD MD	·	01/03/2020		6,474,338	 n	n	n	21,492	21,492	n	26,607	26,607	n	n	n
B2052901	ARBUTUS	MD.		06/27/2012		1,341,463	0	0	0	0	0	0	13,081	13,081	0	0	0
A7082801	BALTIMORE	MD		12/07/2007		392,256	0	0	0	0	0	0	5,887	5,887	0	0	0
B1111601	BALTIMORE	MD		01/30/2012		531,053	0	0	0	0	0	0	5,854	5,854	0	0	0
B1122103	BALTIMORE	MD	· <del> </del>	05/17/2012		582,332	0	0	<u>0</u>	ļ0	ļ0	ļ0	5,932	5,932	<u>0</u>	0	ļ0
B1122104 B2052902	BALTIMORE BALTIMORE	MD	·	05/17/2012 06/27/2012		159,281	0	0	0	0	0		1,657	1,657	0	0	0
B2052902 B2052903	BALTIMORE BALTIMORE	MD		06/27/2012		1,388,413	 n	0 n	0 n	0 n	n	n				U	n
B2052904	BALTIMORE	MD		06/27/2012		206,328	0	0	0	0	0	0	2,014	2,014	0	0	0
B2052905	BALTIMORE	MD.		06/27/2012		595,656	0	0	0	0	0	0	5,810	5,810	0	0	0
R2121705	DALT IMODE	MD		02/20/2012	I	2 274 526	0	1	١	١			22 759	22 750	١	1	۸ .

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

				Showing A	All Mortgage Le	oans DISPOS	SED, Transfe	erred or Rep	aid During th	ne Current Qu	uarter						
1	Loca	tion	4	5	6	7		Change	e in Book Valu	e/Recorded Inv	estment/		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
			_			Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment		Book Value		Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B3082302	BALTIMOREBALTIMORE	MD		11/15/2013		1,585,301	0	0	0	00	0	0	15, 121	15, 121	0	0	0
B4072402 B4081302	BALTIMORE BALTIMORE	MD		09/29/2014		291,612 485,785	 	0		0	0	0	2,509 3,990	2,509 3,990	 n	0	0
B6060202	BALTIMORE	MD		08/12/2016			0	0		0	0	0	6.683	6.683	0	0	0
B6082302	BALTIMORE	MD		11/30/2016		11,336,400	0	0	0	0	0	0	60,038	60,038	0	0	0
B6090101	BALTIMORE	MD		10/31/2016		657,736	0	0	0	00	0	0	3,504	3,504	0	0	0
B7061401 B7090602	BALTIMORE	MD		08/24/2017		797,950	0	0	0	00	0	0	5, 192	5, 192	0	0	0
B7112002	BALTIMORE	MD		05/11/2018		3,643,680	 0	0		0	0	0	23,787	23,787	 0	0	0
B7120401	BALTIMORE	,MD		01/31/2018		8,206,389	0	0		0	0	0	427	427	0	0	0
B8010302	BALTIMORE	MD.		03/29/2018		514, 166	0	0	0	0	0	0	3,311	3,311	0	0	0
B8032601	BALTIMORE	MD		07/13/2018	<b></b>	7,838,351	0	0	L0	0	0	0	11,435	11,435	0	0	0
B8040501 B8042303	BALTIMOREBALTIMORE	MD		06/20/2018		3,473,335 2,653,714	0	0	ļ		0	0	20,902	20,902	0	0	0
B8042303	BALTIMORE	MD		08/09/2018		2,653,714	 n	n		, n	n	n	3,007	3,007	 n	n	n
B8052303	BALTIMORE	MD.		09/28/2018		4,325,405	0	0		57,020	57,020	0	0	0	0	0	
B8080101	BALTIMORE	MD		11/16/2018		671,582	0	0		00	0	0	3,921	3,921	0	0	0
B8090601	BALT I MORE	MD		12/27/2018		12,698,582	0	0	0	0	0	0	17,284	17,284	0	0	0
B8091202 B8091304	BALTIMORE BALTIMORE	MD		11/28/2018 12/17/2018			0	0	0	00	0	0	3,620 5,489	3,620 5,489	0	0	
B8091801	BALTIMORE	MD		12/17/2018		561,438	 0			0	0	0			 0	0	0
B8101904	BALTIMORE	MD.		12/27/2018		4,515,809	0	0	0	0	0	0	5,886	5,886	0	0	0
B8111501	BALTIMORE	MD		01/25/2019		799, 158	0	0	0	00	0	0	4,498	4,498	0	0	0
B8113001	BALT I MORE	MD		03/15/2019		2,297,304	0	0	0	0	0	0	12,645	12,645	0	0	0
B8121001	BALTIMOREBALTIMORE	MD		02/07/2019		742,432 766,946	0	0	0	00	0	0	3,013	3,013 3,145	0	0	0
B9011401	BALTIMORE	MD		04/10/2019			 0	0		0	0	0	3, 145	3, 145	 0	0	0
B9030102	BALTIMORE	MD		06/26/2019		405,270	0	0	0	0	0	0	2,307	2,307	0	0	0
B9043001	BALTIMORE	MD		07/30/2019		16,755,441	0	0	0	00	0	0	187,002	187,002	0	0	0
B9062501	BALTIMORE	MD		08/29/2019		1,086,919	0	0		00	0	0	4,858	4,858	0	0	0
B9071901 B9080801	BALTIMORE	MDMD.		10/18/2019 10/11/2019		613,310 3,333,896	0	0		00	0	0	2,655 15,393	2,655 15,393	0	0	0
B9090601	BALTIMORE	MD		12/12/2019		1,779,718	0	0		0	0	0	11,049	11,049	00	0	0
B9091201	BALTIMORE	MD		11/19/2019		1,788,586	0	0	0	0	0	0	8,045	8,045	0	0	0
B9091901	BALTIMORE	MD		12/18/2019		1,643,660	0	0	0	00	0	0	10,381	10,381	0	0	0
B9092001 C0013003	BALTIMORE	MD		01/08/2020		1,363,146 2,907,005	0	0	0	00	0	0	6,071	6,071	0	0	0
00013101	BALTIMORE	MD		04/07/2020		5,292,820	٥	0		,	0	0	13,325	13,325 22,504	٥	0	
C0020503	BALTIMORE	MD.		04/23/2020		936,224	0	0	0	0	0	0	5,994	5.994	0	0	0
C0020609	BALTIMORE	MD		04/22/2020		2,033,075	0	0	0	00	0	0	17,650	17,650	0	0	0
C0020611	BALTIMORE	MD		04/30/2020		5,977,323	0	0	0	25,440			20,584	20,584	0	0	0
C0020612	BALTIMOREBALTIMORE	MD		04/30/2020 05/28/2020		17,078,065	0	0	0	72,686	72,686	0	58,811	58,811	0	0	0
C0031202	BALTIMORE	MD		05/28/2020		3,242,360	 0	0		0	0	0	5,646		 0	0	0
C0031701	BALTIMORE	MD.		06/02/2020		2,939,045	0	0	0	0	0	0	13,344	13,344	0	0	0
C0032301	BALTIMORE	MD		05/06/2020		3,408,255	0	0	0	00	0	0	19, 193	19, 193	0	0	0
C0050801	BALT I MORE	MD		10/06/2020		3,342,976	0	0	0	0	0	0	14,568	14,568	0	0	0
C0050802 C0051805	BALTIMOREBALTIMORE	MD		10/06/2020 08/14/2020		1,398,065 3,046,128	0	0	0	00	0	0	8,229 14,002	8,229 14,002	0	0	0
00051806	BALTIMORE	MDMD	·····	08/14/2020		2,707,671	 n	n		, )	n	n	12,445	14,002	 n	n	n
C0051807	BALT I MORE			08/07/2020		2,488,667	0	0		0	0	0	11,440	11,440	0	0	
C0051901	BALT I MORE	MD		10/30/2020		10,984,126	0	0	C	00	0	0	85,763	85,763	0	0	0
00052201	BALTIMORE	MD		08/03/2020		846,146	0	0	L	0	0	0	3,891	3,891	0	0	0
C0060901	BALTIMORE	MD		08/18/2020		1,645,950 2,508,825	0	0		00	0		10,144	10,144	0	0	0
C0063001	BALTIMORE	MD		10/20/2020		1,429,468	0	0		)0	0	0	6,510		0	0	0
C0081923	BALTIMORE	MD.		10/23/2020		9,978,824	0	0	0	0	0	0	61,951	61,951	0	0	0
C0103001	BALT I MORE	MD		12/22/2020		8,050,000	0	0	C	00	0	0	1,072,590	1,072,590	0	0	0
C0110901	BALTIMORE	MD		02/19/2021		0	0	0	ļ0	)  0	0	0	150 , 163	150,163	0	0	0

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

				Showing A	All Mortgage Loans	S DISPOSI	ED, Transfe	erred or Repa	aid During the	e Current Qu	uarter						
1	Location	1	4	5	6	7		Change	e in Book Value	e/Recorded Inv	/estment		14	15	16	17	18
	2	3			Boo	k Value/	8	9	10	11	12	13	Book Value/				
					Re	ecorded			Current				Recorded				
					Inve	estment			Year's Other-		Total		Investment		Foreign		
					Ex	cluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						ccrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date		nterest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired			(Decrease)	/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
C0121802	BALTIMORE	MD	1 3 5 5	02/24/2021	Date 111	n n	(Decrease)	// tooletion	1 CCCOGINZCO	Otrici	(0.0.10.11)	DOOK VAIGO	501,763	501,763	Λ	Λ	Diopodai
W9092501	BALTIMORE	MD.		11/26/2019		12,598,742	0	0	0	0	0	0	0	0	0	0	0
WC004001	BALTIMORE	MD.		06/24/2020		.11,300,000	0	0	0	0	0	0	0	0	0	0	0
WC008003	BALTIMORE	MD		10/30/2020		1,670,055	0	0	0	0	0	0	0	0	0	0	0
WC009002	BALTIMORE	MD		12/17/2020		3,416,050	0	0	0	0	0	0	0	0	0	0	0
WC008001	BALTIMORE CITY	MD		11/19/2020		2,625,000	0	0	0	0	0	0	0	0	0	0	0
A3052701	BEL AIR	MD		08/28/2003		137,270	0	0	0	0	00	0	11,618	11,618	0	0	0
A3052702	BEL AIR	MD		08/28/2003		141,602	0	0	0	0	0	0	11,988	11,988	0	0	0
A3052704	BEL AIR	MD		08/28/2003 01/30/2004		213,768	0	0	0	0		0	18,076	18,076	0	0	0
A3110502	BEL AIR	MD.		01/30/2004		337,769	٥	0	0	0		0	24,321	24,321	0	0	0
A3110504	BEL AIR	MD	·	01/30/2004		286,449	 n	n	n	n	n	n	20,630	20,630	n	n	n
A3110505	BEL AIR	MD.	[	01/30/2004		67,703		n	n	n	ı [n	n	4,890	4,890	n	n	
A3110506	BEL AIR	.MD.		01/30/2004		26,577	0	0	0	0	0	0	1,944	1,944	0	0	0
A3110508	BEL AIR	MD		01/30/2004		443,990	0	0	0	0	0	0	31,963	31,963	0	0	0
B3093006	BEL AIR	MD		12/26/2013		354,738	0	0	0	0	00	0	2,505	2,505	0	0	0
B9071605	BELCAMP	MD		10/10/2019		2,435,723	0	0	0	0	0	0	14,771	14,771	0	0	0
B2071702	BELTSVILLE	MD		08/16/2012		2,547,979	0	0	0	0	0	0	25,649	25,649	0	0	0
B5091001	BELTSVILLE BETHESDA	MD		01/14/2016		1,024,210	0	0	0	0	0	0	5,425	5,425	0	0	0
C0021301	BOWIE	MD	·	05/05/2020 05/19/2017		2,325,733	٥	0	0	0		0	11,077	26,956	0	0	0
B2041206	BRENTWOOD	MD		07/31/2012		62,703	٥	0	0 n	o	)o		1.979	1,979	0	0	
B4011505	CAMBRIDGE	MD		04/18/2014		1,340,828	0	0	0	0	0	0	31,725	31,725	0	0	0
B4040107	CAMBRIDGE	MD.		06/27/2014		525,484	0	0	0	0	0	0	6,869	6,869	0	0	0
C0090901	CATONSVILLE	MD		12/14/2020		8,500,000	0	0	0	0	00	0	1, 137, 025	1, 137, 025	0	0	0
C0020603	CLARKSVILLE	MD		03/26/2020		671,751	0	0	0	0	0	0	4, 105	4, 105	0	0	0
B7030309	COLMAR MANOR	MD		06/01/2017		1,051,196	0	0	0	0	00	0	6,378	6,378	0	0	0
C0020604	COLUMBIA	MD_		03/26/2020		983,811	0	0	0	0	0	0	6,010	6,010	0	0	0
00020606	COLUMBIA	MD		03/26/2020		1,681,195	0	0	0	0	0	0	10,271	10,271	0	0	0
C0122101 B1012007	DUNKIRK	MD		02/26/2021		1,553,389	٥	0	0	0	0	0	1,977,750 15,412	1,977,750	0	0	0
B5121701	EDGEWOOD	MD		01/20/2016		1,696,391		0	0	0	0	0	13, 130	13,412	0	0	0
C0020605	ELKRIDGE	MD		03/26/2020		376,478	0	0	0	0	0	0	2,300	2,300	0	0	0
B4121001	ELKTON	MD.		02/13/2015		1,272,735	0	0	0	0	0	0	10,320	10,320	0	0	0
B2102402	ELLICOTT CITY	MD		12/18/2012		1,341,671	0	0	0	0	0	0	12,141	12,141	0	0	0
B2102403	ELLICOTT CITY	MD		12/18/2012		1,739,504	0	0	0	0	0	0	15,964	15,964	0	0	0
B2102403-1	ELLICOTT CITY	MD		11/18/2014		157,703	0	0	0	0	00	0	1,419	1,419	0	0	0
B7030307	FOREST HILL	MD		06/30/2017		4,939,553	0	0	0	0	<u> </u>  0	0	21,504	21,504	0	0	0
B9010901 B6033002	FORT WASHINGTON	MDMD		03/27/2019 .05/26/2016		1,012,652	0	0	0	0	.  0	0	5,868	5,868	0	0	0
B6033002 B6092001	FREDERICK	MD.		12/06/2016		2,325,697	 n	U	0 n	u	,  0 n	0	6,304		U	U	0 n
B7090604	FREDERICK	MD.		10/27/2017		050,495	 n	n	n	n	n	n	72,368	72,368	n	n	n
A6032908	GAITHERSBURG	.MD		12/31/2006		160,981	0	0	0	0	0	0	5,654	5,654	0	0	0
B2072003	GA I THERSBURG	MD		10/01/2012		442,691	0	0	0	0	0	0	13,510	13,510	0	0	0
B5032404	GAITHERSBURG	MD		05/28/2015		2, 143, 010	0	0	0	0	00	0	18,243	18,243	0	0	0
B3030120	GERMANTOWN	MD		07/31/2013		797,312	0	0	0	0	00	0	6,755	6,755	0	0	0
A9031701	GLEN BURNIE	MD		05/21/2009		1,312,170	0	0	0	0	ļ0	0	14,616	14,616	0	0	0
B3022502	GLEN BURNIE	MD		04/12/2013		837,926	0	0	ļ	ļ0	.  ō	0	7,762		ļ0	ļ0	0
B3041203 B9030101	GLEN BURNIE GLEN BURNIE	MD		07/09/2013 05/15/2019		2,562,029	0	0	0	0		0	23,595	23,595	0	0	0
B3100901	HAGERSTOWN	MD		05/15/2019		1,456,062	٥	0 n	n	n	,o	0 n	11,737	11,737	n	n	n
B4021102	HAGERSTOWN	MD		06/02/2014		2,145,305	0	0	0	0	0	0	18,336	18.336	0	0	0
B4032503	HAGERSTOWN	MD.		06/19/2014		853,903	0	0	0	0	0	0		7,491	0	0	0
B5122802	HAGERSTOWN	MD.		03/31/2016		979,678	0	0	0	0	0	0	7,521	7,521	0	0	0
B7033101	HAGERSTOWN	MD.		06/15/2017		492,408	0	0	0	0	0	0	3,317	3,317	0	0	0
B7041402	HAGERSTOWN	MD		07/28/2017		6,828,397	0	0	0	0	0	0	28,027	28,027	0	0	0
B9012401	HAGERSTOWN	MD_	ļ	03/29/2019		1,338,273	0	0	0	0	0	0	5,757	5,757	0	0	0
B9012401-1	HAGERSTOWN	MD	<u> </u>	04/29/2020	ļ	1,087,194	0	ļ0	ļ0	ļ0	.   <u>0</u>	ļ0	5,305	5,305	ļ0	ļ0	ļ0
00022602	HAGERSTOWN	MD		05/08/2020		3,500,674	0	ļ0	ļ0	0		0	15,968	15,968	ļ0	J0	0

### **SCHEDULE B - PART 3**

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

					All Mortgage Loans	s DISPOS	SED, Transfe						,	1	,		
1	Location		4	5	6	7		Change	e in Book Value	Recorded Inv	estment		14	15	16	17	18
	2	3			Boo	ok Value/	8	9	10	11	12	13	Book Value/				
					Re	ecorded			Current				Recorded				
					Inv	vestment			Year's Other-		Total		Investment		Foreign		
						xcluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation			Deferred		Exchange	Accrued		Gain	Gain	Gain
			1	D-4-				Year's	Temporary		in			0			
			Loan	Date		Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Pr	rior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B9093001	HALETHORPE	MD		12/13/2019		1, 161, 137	0	0	0	0	0	0	7,085	7,085	0	0	0
B9013002	HANOVER	MD		04/04/2019		1, 181, 813	0	0	0	0	0	0	4,846	4,846	0	0	0
C0081302	HANOVER	MD.		10/26/2020		7,297,556	0	0	0	0	0	0	44,509	44,509	0	0	0
	HAVRE DE GRACE	MD		01/30/2004		65, 156	0	0	0	0	0	0	4,709	4,709	0	0	0
B2111901	JEFFERSON	MD	· · · · · · · · · · · · · · · · · · ·	01/29/2013		369,905	0	0	0	0	0	0	10,272	10,272	0	0	0
B6060601 B9052101	KENSINGTON KINGSVILLE	MDMD		08/30/2016		1,933,522382,931	0	0	0	0	0	0	15,039		0	0	0
A1090601	LANDOVER	MD.		08/26/2019		301,436		0	0	0		0	2,231	10,427	0		0
A10906013	LANDOVER	MDMD.		02/28/2007		175,391	٥		0	0		0			0	٥	0
B3103109	LANDOVER HILLS	MDMD		02/28/2007		279,322	٥	0	0	0		0			0		0
B9032102	LAUREL	MD.		02/20/2014		13, 108, 654	u	0	n	n	n	n			0 n	 n	0 n
B9032102	LAUREL	MD		06/14/2019		13, 108, 654	 n	n	n	n	n	n	176,091	176,091	n	 n	n
B9081501	LAUREL	MD		12/09/2019		1,934,478	٥	n	n	n	n	n	12,009	12,009	n	n	n
B6041302	LINTHICUM HEIGHTS	MD.		05/19/2016		14,634,482	0	0	0	128,228	128,228	0	23,823	23,823	0	0	0
B8081003	LUTHERVILLE	MD.		12/18/2018		6,032,918	0	0	0	0	0	0	34,989	34,989	0	0	0
B3010402	MILLERSVILE	MD_		05/30/2013		578, 180	0	0	0	0	0	0	15,376	15,376	0	0	0
B7050503	NOTT I NGHAM	MD		07/25/2017		953,055	0	0	0	0	0	0	6,485	6,485	0	0	0
B5071302	OWINGS MILLS	MD		09/30/2015		620,562	0	0	0	0	0	0	4,877	4,877	0	0	0
B9021402	OWINGS MILLS	MD		07/26/2019		12, 125, 253	0	0	0	0	0	0	97,653	97,653	0	0	0
B9081401	OWINGS MILLS	MD		11/27/2019		3,227,545	0	0	0	0	0	0	20,845	20,845	0	0	0
B9093002	OWINGS MILLS	MD		12/13/2019		1,045,022	0	0	0	0	0	0	6,377	6,377	0	0	0
C0051902	OWINGS MILLS	MD		09/30/2020		7,958,699	0	0	0	0	0	0	62,535	62,535	0	0	0
C0102201	OWINGS MILLS	MD		02/25/2021		0	0	0	0	0	0	0	1,245,250	1,245,250	0	0	0
A8022009	PASADENA	MD		05/07/2008		538, 139	0	0	0	0	0	0	8,001	8,001	0	0	0
A8022010	PASADENA	MD		05/07/2008		632,303	0	0	0	0	0	0	9,402	9,402	0	0	0
A8080601	PASADENA	MD	· · · · · · · · · · · · · · · · · · ·	09/26/2008		286,574	0	0	0	0	0	0	7,044	7,044	0	0	0
B5041304	PASADENA	MD		06/12/2015		1,340,993	0	0	0	0	0	0	10,892	10,892	0	0	0
B3030119	PIKESVILLE	MD	·	04/10/2013		339,984	0	0	0	0	0	0	3,046	3,046	0	0	0
B3062507	PIKESVILLE	MD		08/30/2013		896,010	0	0	0	0	0	0	8,095	8,095	0	0	0
	REISTERSTOWN	MD	• • • • • • • • • • • • • • • • • • • •	08/12/2016		2,298,736	0	0	0	0	0	0	4,702	4,702	0	0	0
B9102202	RIVERSIDE	MDMD		01/22/2020		3,436,513		0	0	0	0	0		20,855	0		0
	ROCKVILLE	MD		03/28/2013		286,256	٥	٥					4.368	4.368	٥	٥	
B6061601	ROCKVILLE	MD		08/31/2016		12,011,771	٥	٥	0	0	0		81.437	81,437	Λ	٥	
	ROCKVILLE	MD		02/10/2017		594,665	0	0	0	0	0	0	4,399	4,399	0		
C0122301	ROSEDALE	MD.		02/25/2021		0	o	0	0	0	0	0	344,275	344,275	0		
B7032403	SILVER SPRING	MD_		06/29/2017		6,437,304	0	0	0	0	0	0	2,261,565	2,261,565	0	0	0
B8103005	SILVER SPRING	MD.		02/14/2019		815,942	0	0	0	0	0	0	3,240	3,240	0	0	0
B8051504	SYKESVILLE	MD		10/26/2018		1,799,961	0	0	0	0	0	0	10,394	10,394	0	0	0
B5012703	TOWSON	MD		04/22/2015		576,384	0	0	0	0	0	0	4,782	4,782	0	0	0
B8082901	TOWSON	MD		11/30/2018		1,745,681	0	0	0	0	0	0	10,536	10,536	0	0	0
B9061101	TOWSON	MD		08/21/2019		539,240	0	0	0	0	0	0	12,578	12,578	0	0	0
C0081401	TOWSON	MD		11/25/2020		2,842,000	0	0	0	0	0	0	17,556	17,556	0	0	0
B4091905	WALDORF	MD		12/30/2014		1,535,298	0	ļ0	0	0	0	0	12,782	12,782	0	0	0
	WESTMINSTER	MD		02/25/2021		0	0	ļ0	0	ļ0	0	0	820,400	820,400	0	0	0
	WHITE MARSH	MD		12/21/2017		4,269,786	0	ļ0	0	0	ļ0	0	29,335	29,335	0	0	0
B4092304 B6021601	WINDSOR MILL WINDSOR MILL	MD MD	· · · · · · · · · · · · · · · · · · ·	11/21/2014		2,258,985	0	0	0	0	0	0	18,930	18,930	0	0	0
A8050902	WINDSUR MILL BINGHAM	MD	·	04/14/2016		2,576,515	0	0	0	0	0	0	19,941	19,941	0	0	0
A7052504	BREWER	VE		08/15/2007		43, 163	٠				0				0	٥	0
A6032202	PORTLAND	ME		12/31/2006		111,280	 n	n	n	n	n	n	2,019	2,019	u	 n	0 n
A5041103	SOUTH PORTLAND	ME		06/17/2005		280,820	 n	n	n	n	n	n	5.750	5,750	n	٥	0 n
C0021305	SOUTH PORTLAND	ME		05/17/2003		918,918	 n	n	n	n	n	n	4,378	4,378	n	 n	n
C0021306	SOUTH PORTLAND			05/07/2020		703,458	 n	n	n	n	n	n	3,279	3,279	n	n	n
A7062902	WATERVILLE	WE		11/09/2007		172,254	 n	n	n	n	n	n	4,962	4,962	n	n	n
	ANN ARBOR	MI.		06/15/2011		783,752	0	n		0	0		12,081	12,081	n		n
	ANN ARBOR	MI		07/16/2015		1,081,024	0		0	0	0	0	12,697	12,697	0	0	0
B6042602	ANN ARBOR	MI		06/29/2016		18,231,518	0	0	0	0	0	0	105,764	105,764	0	0	0
	ANN ARBOR	MI		08/17/2016		2,286,900	0	0	0	0	0	0	25, 105	25, 105	0	0	0
	ANN ARBOR	MI		10/06/2016		1 696 600	0	0	0	0	0	0	13 040		0	0	0

				Showing A	All Mortgage L	oans DISPOS	SED, Transf										
1	Location		4	5	6	7			e in Book Value	Recorded Inv			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current		T.1.1		Recorded		F		
						Investment Excluding	11	0	Year's Other-	0 - 21 - 12 1	Total	T. ( .) [	Investment Excluding		Foreign Exchange	Realized	Total
							Unrealized	Current	Than-	Capitalized	Change	Total Foreign				Gain	Gain
			Loan	Date	Disposal	Accrued Interest	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued Interest on	Consid-	Gain (Loss) on		(Loss) on
Loan Number	Citv	State	Type	Acquired	Disposal	Prior Year	Increase (Decrease)	(Amortization) /Accretion	Impairment Recognized	Interest and Other		Change in Book Value	Disposal	eration	Disposal	(Loss) on Disposal	Disposal
B6122201	ANN ARBOR	State	Type	03/09/2017	Date	2,018,180	(Decrease)	Accretion	Recognized	Other	(8+9-10+11)	BOOK Value	13,211	13,211		Disposai	Disposai
B7011702	ANN ARBOR	MI		04/03/2017			00	0	0	0	0	0	5,636	5.636	0	0	0
B7050502	ANN ARBOR	МІ		06/29/2017		1,085,513	0	0	0	0	0	0			0	0	0
B7072607	ANN ARBOR	MI		09/29/2017		638,051	0	0	0	0	0	0	4,025	4,025		0	0
A7052105	AUBURN HILLS	MI		08/13/2007		457,358	0	0	0	0	00	0				0	0
A8081802 A9031304	AUBURN HILLS	MI		11/19/2008 04/30/2009		698,076 263,379	 n	0	0	0	0	0	9,768			0	0
B6031802	AUBURN HILLS	MI		06/10/2016		492,979	0	0	0	0	0	0	5,492	5,492		0	0
B6092302	AUBURN HILLS	MI		11/29/2016		600,356	0	0	0	0	0	0	6,334	6,334		0	0
B9082608	BATTLE CREEK	MI		11/12/2019		1,346,536	0	0	0	0	0	0	8,263	8,263		0	0
B6042802	BELLEVILLE BENTON HARBOR	MI		07/08/2016		984,201	0	0	0	0	0	0	7,480 3,700	7,480 3,700		0	0
B5091402	BERKLEY	MI		02/19/2020		623,632 765,266	 n	n	n	u	,   <sup>0</sup>	0				U	n
B4101702	BINGHAM FARMS	MI		12/19/2014			0	0	0	0	0	0				0	0
B1071502	BIRMINGHAM	MI		09/28/2011		480,258	0	0	0	0	0	0	7,389	7,389	0	0	0
B2041702	BIRMINGHAM	MI		05/30/2012		798 , 143	0	0	0	0	0	0	11,425	11,425		0	0
B2080604 B3030103	BIRMINGHAM BIRMINGHAM	MI		01/30/2013		202,080	0	0	0	0	0	0	5,590 7,532	5,590 7,532	0	0	0
B3072501	BIRMINGHAM	MI		10/01/2013		532,920	 n	0	0	0	0	0	6.549			0	0
B3021901	BRIGHTON	MI		04/17/2013		251,278	0	0	0	0	0	0	6,715	6.715		0	0
B3122002	BRIGHTON	MI		02/28/2014		238,059	0	0	0	0	00	0	5,775	5,775		0	0
C0081201	BURTON	MI		11/05/2020		5,077,500	0	0	0	0	0	0	31,363	31,363		0	0
B7022201	CALEDONIA TOWNSHIP	MI		04/27/2017		772, 105	0	0	0	0	00	0	7,297			0	0
B4121002	CHARLEVOIX	МІ		02/26/201512/03/2012			٥	0		0	0	0	10,839	10,839		0	0
B2021502	CHESTERFIELD TOWNSHIP	MI		04/11/2012		1,498,962	00	0	0	0	0	0	13,535	13,535		0	0
B2021502-1	CHESTERFIELD TOWNSHIP	MI		11/12/2014		322,482	0	0	0	0	00	0	2,912	2,912	0	0	0
B9022702	CHESTERFIELD TOWNSHIP	MI		05/24/2019		935,095	0	0	0	0	0	0	5, 109	5, 109		0	0
B4071102 B1040101	CLARKSTON	MI		09/15/2014		853,389 251,160	0	0	0	0	0	0	10,575	10,575		0	0
B9020701	CLINTON TOWNSHIP	MI		06/14/2011			 0	0	0	0	0	0	9,423			0	0
B9012205	COLDWATER	MI		04/09/2019		279,352	0	0	0	0	0	0	2,328	2,328		0	0
B5120402	COMMERCE	MI		02/26/2016		360, 149	0	0	0	0	0	0	4, 135	4, 135	0	0	0
B4042801	COMMERCE TOWNSHIP	MI		07/11/2014		551,335	0	0	0	0	0	0	6,719	6,719		0	0
A6051604 B2020305	COMSTOCK PARK	MI	· · · · · · · · · · · · · · · · · · ·	12/31/2006 05/18/2012		56,573 481,642	0	0	0	0	0	0	20,945	20,945	0	0	0
B5081107	DETROIT	MI		11/03/2015		325,443	00	0	0	0	0	0	4, 103	4.103		0	0
B5091701	DETROIT	MI		01/06/2016		479,425	0	0	0	0	00	0	9,232	9,232		0	0
B7050801	DETROIT	MI		07/21/2017		623, 147	0	0	0	0	0	0	4,079	4,079	0	0	0
B8062102	DETROIT	MI		09/10/2018			0	0	0	0	0	0	7,724	7,724		0	0
B8090507 B8092404	DETROIT	MI		11/16/2018		13,340,478	 n	0	0	0		0	1,716 26,970	1,716		0	0
B9043002	DETROIT	MI		07/11/2019		330,747	0	0	0	0	0	0	20,970	20,970		0	0
B9070101	DETROIT	MI		09/12/2019		444,936	0	0	0	0	0	0	3,878	3,878	0	0	0
B9071803	DETROIT	MI		10/09/2019		2,093,582	0	0	0	0	0	0	12,202	12,202		0	0
B9120901	DETROIT	MI		02/11/2020		474,352 557,856	0	0	0	0	0	0	4, 114	4, 114		0	0
C0070102 C0070103	DETROIT	MI		09/18/2020		557,856	 n	n	0 n	0 n	,o	n	3,243	3,243		0 n	n
C0070104	DETROIT	MI		09/18/2020		587,740	0	0	0	0	0	0	3,419	3,419		0	0
C0091501	DETROIT	MI		11/12/2020		1,299,200	0	0	0	0	0	0	10,965	10,965	0	0	0
B5032402	EAST LANSING	MI		06/17/2015		836,096	0	0	0	0	00	0	10,200	10,200		0	0
B9061401	EASTPOINTE	MI		08/20/201912/19/2019		387,555	0	0	0	0		0	3,357	3,357 3,230		0	0
B7050301	FARMINGTON	MI		07/17/2017		451,295	 n	n	n	n	n	n	4,736	4,736		0 n	n
A8031402	FARMINGTON HILLS	MI		05/30/2008		418,278	0	0		0	00	0	6,115	6,115		0	0
B2052403	FARMINGTON HILLS	MI		10/30/2012		253,863	0	0	0	0	0	0	7,499	7,499		0	0
B4072803	FARMINGTON HILLS	MI		10/08/2014		645,295	0	0	0	0	0	0	7,779	7,779		0	0
B4102401 B9081902	FARMINGTON HILLS	Ml		01/30/2015		951,098 618,938	0	0	0	0	0	0				0	0
B908 1902	FAHMINGIUN HILLS	MI		05/15/2019		1 262 142	٥٥			J0			19 000			0	10

					All Mortgage Lo	oans DISPOS	SED, Transf										
1	Location		4	5	6	7			e in Book Value				14	15	16	17	18
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						Recorded			Current				Recorded				
						Investment		_	Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	_ Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
				D.11	D'	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0	Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
00092202	FERNDALE	MI		12/03/2020		1,000,000	0	0	0	0	0	0	134, 140	134, 140	0	0	0
A6051603B4031804	FLINTFLINT	MI	· · · · · · · · · · · · · · · · · · ·	12/31/2006 06/05/2014		61,829 704,403	0	0	0	0	0	0	8,865		0	0	0
B9100201	FLINT	MI	·	01/06/2020		989,594	٥			0	0	0	12,443	12,443	0		
B4070901	GARDEN CITY	MI		10/01/2014		587,700	0	0	0	0	0	0	6,590		0	0	0
B2022302	GAYLORD	MI		04/25/2012		276,425	0	0	0	0	00	0	8,974	8,974	0	0	0
B9050703	GRAND BLANC	MI		07/29/2019		975,552	0	0	0	0	0	0	12,466	12,466	0	0	0
B2030802	GRAND RAPIDS	MI		05/02/2012		1,036,866	0	0	0	0	00	0	16,284	16,284	0	0	0
B2030802-1	GRAND RAPIDS		·	06/14/2018		718,095	0	0	0	0	0	ļ0	6,498	6,498	0	0	0
B2030804 B3061902	GRAND RAPIDS	MI	·	05/02/2012		900,362	0	0	0	0	0	0	14, 144	14, 144	0	0	0
B3061903	GRAND RAPIDS	мтмтмт	·	09/06/2013	ļ		 n	n	n	n	,  0 n	n	4,814	4,814	0 n	0 n	n
B3091701	GRAND RAPIDS	MI		12/10/2013			 0	0	0	0	0	0	5,703	5,703	0	0	0
B3120402	GRAND RAPIDS			02/13/2014		237,268	0	0	0	0	0	0	5,786	5,786	0	0	0
B4061802	GRAND RAPIDS	MI		09/05/2014		1,286,537	0	0	0	0	0	0	7,411	7,411	0	0	0
B5033002	GRAND RAPIDS	MI	.	06/22/2015	ļ	604,720	0	0	0	0	0	0	7,310	7,310	0	0	0
B5043001	GRAND RAPIDS		.	07/24/2015		1,908,829	0	0	0	0	0	0	22,891	22,891	0	0	0
B5060201	GRAND RAPIDS			08/20/2015			0	0	0	0	0	0	7,498 7,746	7,498 7,746	0	0	0
B6071201	GRAND RAPIDS	MI		07/29/2016 10/05/2016		1,080,847 1,549,243	٠٥	0	0	0	0	0			0	0	0
B7011802	GRAND RAPIDS	MI		03/29/2017		972,619	٥٥	0		0	0	0	10,032	10,032	0	0	0
C0031103	GRAND RAPIDS	MI.		06/01/2020		2,319,154	0	0	0	0	0	0	19,891	19,891	0	0	0
C0070105	HARPER WOODS	MI		09/18/2020		518,010	0	0	0	0	00	0	3,011	3,011	0	0	0
A8081904	HASTINGS	MI		10/31/2008		174,333	0	0	0	0	0	0	4,274	4,274	0	0	0
B1061302	HIGHLAND TOWNSHIP	MI		08/11/2011		346,522	0	0	0	0	0	0	13,375	13,375	0	0	0
B9041909	HOLLAND	MI		07/31/2019		328,339	0	0	0	0	00	0	1,354	1,354	0	0	0
B4080702 B4080702-1	HOMER HOMER	MI		10/24/2014		1,390,930	٠	0	0	0	0	0	27,477	27,477	0	0	0
B5120405	HOWELL	MI	·	02/26/2016		602,332	٥			0	0	0	6,916		0		
B3052002	KALAMAZOO	MI		09/13/2013		166,815	0	0	0	0	0	0	2,229	2,229	0	0	0
B7022203	KENTWOOD	MI		04/27/2017		767,818	0	0	0	0	0	0	7,257	7,257	0	0	0
B8011202	KENTWOOD	MI		03/29/2018		327,879	0	0	0	0	00	0	2,994	2,994	0	0	0
A8062002	LAKE ORION	MI		08/29/2008		156,305	0	0	0	0	0	0	4, 115	4, 115	0	0	0
A8062003	LAKE ORION	MI		08/29/2008		156,305	0	0	0	0	00	0	4, 115	4, 115	0	0	0
B6030809 B7062602	LANSING LANSING	мімі		04/29/2016		2,993,147	0 n	0	0	0	0	0	33, 139	33, 139	0	0	0
B9032801	LANSING	MI	·	06/04/2019			 0	0	0	0	0	0	3,476	3.476	0	0	0
B5062501	LINCOLN PARK	.MI		09/10/2015		353,648	0	0	0	0	0	0	4,050	4,050	0	0	0
B7101602	LINCOLN PARK	MI		12/13/2017		380,988	0	0	0	0	0	0	3,565	3,565	0	0	0
B2012201	LIVONIA	MI		03/30/2012		542,826	0	0	0	0	0	0	8, 186	8, 186	0	0	0
B3072402	LIVONIA	J	· <del> </del>	10/28/2013	ļ	51,005	0	ļ0	0	ļ0	<u> </u>  0	ļ0	4,074	4,074	0	0	ļ0
B9091301	LIVONIA	MI	·	12/31/2019	·	1,867,492	0	0	0	0	0		11,396	11,396	0	0	ļ0
B1112301	MARSHALL	MI		03/27/2012		4,000,000	 n	n	n	n	n	n			0 n	0 n	n
B1112301-1	MARSHALL	MI		10/15/2019		428,675	0	0	0	0	0	0	2,385	2,385	0	0	0
B4122201	MARSHALL	MI		02/09/2015		228,953	0	0	0	0	0	0	2,695	2,695	0	0	0
B4122201-1	MARSHALL	MI		10/15/2019		302,388	0	0	0	0	0	0	1,712	1,712	0	0	0
B4013104	MARYSVILLE	MI	·	04/07/2014		542,345	0	0	0	0	0	0	6,399	6,399	0	0	0
B5120204	MOUNT CLEMENS	MI	· <del> </del>	02/16/2016	···	310,170	0	0	0	0	0	·0	5,576	5,576	0	0	ļ0
B5051801	NEW BALTIMORE	МI и	·	08/14/2015		641,034	0	0	0	0	0	0		7,023	0	0	0
B5090801	NORTH BRANCH	MI		12/02/2015			 n	n	n	n	n	n	8,435		n	n	n
B3082801	NORTHVILLE	MI		11/08/2013		292,018	0	0	0	0	0	0	4,052	4,052	0	0	0
B1112201	PETOSKEY	MI		04/30/2012		1,073,809	0	0	0	0	0	0	9,689	9,689	0	0	0
B9091202	PETOSKEY	MI		12/19/2019		825,337	0	0	0	0	0	0	4,781	4,781	0	0	0
B9091203	PETOSKEY	MI		12/19/2019		1, 127, 576	0	0	0	0	0	0	6,531	6,531	0	0	0
B9091204	PETOSKEY	J		12/19/2019		1,030,703	0	ļ0	0	ļ0	0	J0	5,971	5,971	ļ0	0	0
B9091205	PETOSKEYPLYMOUTH	MI	·	07/22/2020 06/19/2007	<u> </u>	1,405,796 446,091	0		0	0	0	0		7,830	0	0	0
A7U32UU2	PLYMOUTH	MI	·	05/27/2000		446,091	٥٥	10		J0	0	10	12 267	12 267	J0	0	l0

				Showing A	All Mortgage L	oans DISPO	SED, Transf										
1	Location		4	5	6	7			e in Book Value	Recorded Inv			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B9082103	PLYMOUTH	MI		11/14/2019		757,523	0	0	0	0	00	0	4,490	4,490 6,552	0	0	0
A8111203	PONTIAC	MI		01/21/2009		476,204	0	0	0	0	0	0	6,552	6,552	0	0	0
A8081901	PORTAGE PORTAGE	MI	·	10/30/2008		447,221	0	0	0	0	00	0	11,591	11,591	0	0	0
B3052103 B7022202	PORTAGE	MI		08/05/2013		298,800 772,105	٥٥	0	0	0	0	0	7,352	7,352 7,297	0	0	0
B9081901	ROCHESTER	MI		11/07/2019			0	0	0	0	0	0	9,792	9,792	0	0	0
A8070301	ROCHESTER HILLS	MI		10/10/2008		247,515	0	0	0	0	0	0	6,414	6,414	0	0	0
B5091501	ROMULUS	MI		12/03/2015		958,666	0	0	0	0	0	0	10,722	10,722	0	0	0
B2080602	ROYAL OAK	MI		01/30/2013		200,554	0	0	0	0	0	0	5,600	5,600	0	0	0
B2080603	ROYAL OAK			01/30/2013		404, 160	0	ļ0	0	ļ	0	0	11,180	11, 180	0	0	ļ0
B3042502 C0021104	ROYAL OAK	МI		06/28/2013		330,888 1,992,524	0		0	0	0	0	10,803	10,803	0	0	0
B8100404	SALINE		ļ	01/07/2019		1,992,524	0	ļ0		u	,   <sup>0</sup>	0	12, 174	12, 174	U	0	U
A4101904	SHELBY TOWNSHIP	MI		12/29/2004		641,128	ں ۱	0	0	0	0	0	11,038	11,038	0	0	0
B5092201	SHELBY TOWNSHIP	MI		11/20/2015		583,964	0	0	0	0	00	0	4,404	4,404	0	0	0
B9061201	SHELBY TOWNSHIP	MI		08/22/2019		857, 166	0	0	0	0	0	0	4,965	4,965	0	0	0
A8123102	SHER I DAN	MI		02/25/2009		284,751	0	0	0	0	0	0	6,981	6,981	0	0	0
B4120402	SOUTH LYON	MI		02/04/2015		1,222,641	0	<u>0</u>	0	0	00	0	14,814	14,814	0	0	0
B0051902 B1020901	SOUTHFIELD	M	·	08/26/2010		282,234 280,645	0	0	0	0	00	0	4,800 11,469	4,800	0	0	0
B1060701	SOUTHFIELD	MI		08/17/2011		1,927,540	٥٥				0	0	29,378	29,378	0	0	0
B2101902	SOUTHFIELD	MI		12/11/2012		513,917	0۱	0		0	0	0	6,858		0	0	0
B3052302	SOUTHFIELD	MI		07/31/2013		450,329	0	0	0	0	0	0	6,307	6,307	0	0	0
B9011703	SOUTHFIELD	MI		03/22/2019		717,919	0	0	0	0	00	0	5,901	5,901	0	0	0
B9092302	SOUTHFIELD	MI		11/22/2019		1,066,734	0	0	0	0	00	0	9,302	9,302	0	0	0
A8081903	SPARTA	MI		10/31/2008		290,569	0	0	0	0	0	0	7, 125	7, 125	0	0	0
A8092301B3021204	ST CLAIR SHORES			12/05/2008 04/23/2013		1,205,072 295,622	0	0	0	0	00	0	9,587 3,863	9,587 3,863	0	0	0
B3121602	STERLING HEIGHTS	MI		04/23/2013		473,067	٥٥	0	0	0	0	0			0	0	0
B5011304	STERLING HEIGHTS	MI		04/16/2015		294,552	00	0	0	0	0	0	2,266	2,266	0	0	0
B7080801	STERLING HEIGHTS	MI		10/02/2017		649, 194	0	0	0	0	00	0	6,220	6,220	0	0	0
B1031801	STURGIS	MI		05/26/2011		1, 120, 229	0	0	0	0	00	0	42,734	42,734	0	0	0
B5120404	TAYLOR	MI		02/26/2016		439, 194	0	0	0	0	0	0	5,043	5,043	0	0	0
B4050201	TROY	MI		07/22/2014		165,314	0	0	0	0	00	0	10,360	10,360	0	0	0
B6033101 B4031802	TROYUTICA	МI		06/22/2016 05/20/2014		1,041,929 457,711	٥٥	0	0	0	0	0	7,514	7,514 3,687	0	0	0
B5120403	WASHINGTON	MI		03/20/2014		437,711	٥٥	0	0	0	0		5.144	5. 144	0	0	0
B3050202	WATERFORD			06/28/2013			0	0	0	0	0	0	10,216	10,216	0	0	0
B3053104	WAYNE	MI		08/14/2013		517,092	0	0	0	0	0	0	44,346	44,346	0	0	0
B0070601	WEST BLOOMFIELD	MI		09/17/2010		944,611	0	0	0	0	0	0	19,961	19,961	0	0	0
B9040301	WOODHAVEN	J		06/26/2019		1,216,305	0	ļ0	0	ļ0	<u> </u>  0	0	9,595	9,595	0	0	ļ0
B6042803 C0070109	YPSILANTIALEXANDRIA	MI		07/08/2016		715,354 488,124	0		0	0	0	0	5,438	5,438	0	0	0
C0070109 C0070107	APPLE VALLEY	MN		09/18/2020			 n	n	n	n	n	n	5,096	5,096	0 n	n	n
A9031103	BLOOMINGTON	MN		05/13/2009		417,647		0	0	0	0	0	10,036	10,036	0	0	0
B3052904	BLOOMINGTON	MN		08/19/2013		318,562	0	0	0	0	0	0	4,576	4,576	0	0	0
B5042901	BLOOMINGTON	MN		11/06/2015		492,651	0	0	0	0	0	0	5,905	5,905	0	0	0
B2052102	BROOKLYN PARK	MN		07/27/2012		645,057	ō	o	0	0	00	0	10,495	10,495	0	0	0
B4042304	BROOKLYN PARK BUFFALO	MN	·	06/26/2014		957,415	0	ļō	0	0	0	ļ0	17,338	17,338	ļ0	ļ0	ļ0
A8022002 A8022003	BURNSVILLE		ļ	04/30/2008		183,235	0 ^	0	0	0 n	,  0 n	0	4,456	4,456	0 n	0	0
A8022005	BURNSVILLE	MN		04/30/2008			0	0	0	0	0	0	19,633	19,633	0	0	0
C0061102	BURNSVILLE	MN		08/20/2020		1,028,395	0	0		0	0	0	21,815	21,815	0	0	0
A4011204	CHASKA	MN		03/05/2004	ļ	321,633	0	0	0	0	0	0	13,200	13,200	0	0	0
A4050301	COON RAPIDS	MN		08/19/2004		233,637	0	0	0	0	0	0	13,814	13,814	0	0	0
A4050707	COON RAPIDS	MN		08/19/2004		399,756	0	0	0	0	0	0	23,635	23,635	0	0	0
B8110704 A4082301	EDEN PRAIRIE			01/16/2019		1,036,646 928,744	0	0	0	0	0	0	5,294	5,294 4.754	0	0	0
B2052103	GOLDEN VALLEY		ļ	07/27/2012		1,317,569	ں ۱	n	n	n	,	n	4,754	4,754	n	n	n
R5022701	COLDEN VALLET	MN		06/05/2015		3 312 175	٥١	0	0	n			20 197	20 107		0	

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	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment		_	Year's Other-		Total		Investment		Foreign		<b>-</b>
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
A7021402	MAPLEWOOD	MN		06/26/2007		91,866	0	0	0	0	00	0	2,812	2,812	0	0	0
B6061301	MAPLEWOOD	MN		09/15/2016		2,717,683	0	0	0	0	00	0	20,405	20,405	0	0	0
A6062803 A8022004	MINNEAPOLIS	MN MN		12/31/2006		277,890 1,406,317	0	0	0	0	0	0	7,962 13,714	7,962 13,714	0	0	0
B3012501	MINNEAPOLIS			04/17/2013			٥		n	o	0		23,648	23,648	Λ	0	
B3070902	MINNEAPOLIS	MN		09/03/2013		655.640	0	0	0	0	0	0	17.124	17.124	0	0	0
B4061303	MINNEAPOLIS	MN		09/19/2014		977,793	0	0	0	0	00	0	12,753	12,753	0	0	0
B4061304	MINNEAPOLIS	MN		09/19/2014		780,648	0	0	0	0	0	0	10,182	10,182	0	0	0
B8092602	MINNETONKA	MN		12/13/2018		1,266,995	0	0	0	0	00	0	5,423	5,423	0	0	0
B0112402	OAKDALE	MN		02/10/2011		2,034,961	0	0	0	ļ	0	0	23,361	23,361	0	0	0
A6121103 A7012202	PLYMOUTH		·	02/02/2007		423,320 603,532	0	0	0	0	0	0	10,846 3,915	10,846	0	0	0
A5031503	SHAKOPEE	MN MN	·	05/26/2005		398,547	۰۵	U		u	,   <sup>0</sup>	0	4,888	4,888	U	U	u
A6062802	ST LOUIS PARK	MN.		12/31/2006		149,027	o	n	n	n	n	n	8,045	8,045	n	n	n
A8032801	ST LOUIS PARK	,MN		05/01/2008		253,382	0	0	0	0	0	0	3,801	3,801	0	0	0
B5032703	ST. MICHAEL	MN		05/29/2015		883,977	0	0	0	0	0	0	19, 109	19, 109	0	0	0
C0070106	VADNAIS HEIGHTS	MN		09/18/2020		876,631	0	0	0	0	0	0	5,096	5,096	0	0	0
B1071801	VICTORIA	MN		10/11/2011		1,070,286	0	0	0	0	0	0	12,517	12,517	0	0	0
B1071801-1	VICTORIA	MN		11/07/2014		99,902	0	0	0	0	00	0	1, 185	1, 185	0	0	0
B3052903 B5122201	WILLMAR	MN		08/23/2013		259,920 3,100,284				0	0	0	6,980 23,799	6,980 23,799	0	0	0
B0030901	BLUE SPRINGS			05/04/2010		2,086,845	٥٥	0		0	0	0	23,799	23,799	0	0	0
B9091705	BRIDGETON	MO		12/06/2019		426,697	0	0	0	0	0	0	1,790	1,790	0	0	0
B9100301	BRIDGETON	MO_		02/06/2020		2,659,171	0	0	0	0	0	0	16,332	16,332	0	0	0
A6110701	CLAYTON	MO		01/16/2007		306,469	0	0	0	0	00	0	10,190	10,190	0	0	0
A8022007	COLUMBIA	MO		05/07/2008		411,247	0	0	0	0	0	0	10,784	10,784	0	0	0
B2050803	COLUMBIA			06/28/2012		355,424	0	0	0	0	00	0	3,347	3,347	0	0	0
B6111002	COLUMBIA	MO		02/16/2017		506,281	0	0	0	0	0	0	3,690	3,690	0	0	0
B6091401	FENTON			12/15/2020		2,150,000 1,777,706	٥	0	0	0	0	0	24,493		0	0	0
B5080301	FESTUS	MO		11/16/2015		1,101,574	0	0	0	0	0	0	12,020	12,020	0	0	0
B6060304	FLORISSANT	MO		09/22/2016		863,544	0	0	0	0	00	0	9,618	9,618	0	0	0
B9011101	FLORISSANT	MO		04/05/2019		386,798	0	0	0	0	00	0	2,227	2,227	0	0	0
B9052402	GLADSTONE	MO		07/31/2019		2,926,576	0	0	0	0	0	0	17,443	17,443	0	0	0
B5092801	GRANDVIEW	MO		12/10/2015		832,039	0	0	0	0	00	0	9,601	9,601	0	0	0
WC009004	GRANDVIEW	MO		12/07/2020		2,447,000 1,909,875	0	0	0	0	0	0			0	0	0
B5060803	INDEPENDENCE			10/30/2015		1,311,223	٥			0	0		24,148	24, 148	0		0
C0101301	JEFFERSON CITY			12/15/2020		3,700,000	0	0	0	0	0	0	15,762	15,762	0	0	0
A6121304	KANSAS CITY	MO		06/08/2007		178,386	0	0	0	0	0	0	5,574	5,574	0	0	0
B1071504	KANSAS CITY	MO		10/14/2011		526,706	0	0	0	0	0	0	8,742	8,742	0	0	0
B1090701	KANSAS CITY	MO	·	11/18/2011		1,160,782	0	0	0	0	0	0	11,217	11,217	0	0	0
B3031201	KANSAS CITY			05/20/2013		712,455 405,594	0	0	0	0	0	0	10,861 6,184		0	0	0
B3031201-1 B3052303	KANSAS CITY			09/10/2020			 n	0 n	0 n	0 n	,u	0 n			0 n	U	0 n
B3121001	KANSAS CITY			02/18/2014		625, 150	o	0	0	0	0	0	14,921	14,921	0	0	0
B7120402	KANSAS CITY			02/28/2018		564,952	0	0		0	00	0	3,717	3,717	0	0	0
B8110201	KANSAS CITY	MO		01/08/2019		442,457	0	0	0	0	0	0	2,406	2,406	0	0	0
B9061701	KANSAS CITY	MO	.	08/15/2019		1,736,464	0	0	0	0	00	0	10,470	10,470	0	0	0
B9061702	KANSAS CITY	MO	· <del> </del>	08/14/2019		909,577	0	0	0	0	0	0	5,361	5,361	0	0	0
00082801	KANSAS CITY	MO	-	11/20/2020		4,669,000	0	0	<u>0</u>	ļ0	0	0	28,332	28,332	0	0	0
A8011803 A8011804	O'FALLON			03/26/2008		384, 159	0	0	0	0	0	0	5,613 5,283	5,613 5,283	0	0	0
B9050901	0'FALLON		·	06/21/2019		1, 150, 647	o	n	n	n	n	n			n	n	0 n
A7090502	POPLAR BLUFF			10/31/2007		140,912	0	0	0	0	0	0	2,143	2,143	0	0	0
B3120403	RAYMORE	MO		02/18/2014		388,773	0	0	0	0	0	0	3,202	3,202	0	0	0
B4101001	RAYMORE	MO		12/18/2014		946,389	0	0	0	0	00	0		7,880	0	0	0
WC009003	RAYTOWN	MO	-	12/07/2020		2,113,000	0	0	0	0	0	0	0	0	0	0	0
B1100406	ST LOUIS	M0	· · · · · · · · · · · · · · · · · · ·	12/22/2011		545,130	0	0	0	0	.  0	0	5,077	5,077	0	0	0

				Showing A	All Mortgage Loa	ans DISPOS	SED, Transf										
1	Location		4	5	6	7		Change	e in Book Value	e/Recorded Inv	estment/		14	15	16	17	18
	2	3			В	Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
					1	Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired		Prior Year	(Decrease)	/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
B5042905	ST LOUIS	MO	1,700	07/22/2015	Bato	846,354	(Decrease)	77 COLCTON	1 teeogriized	001101	(0.0.10.11)	DOOK VAIGE	10,354	10,354	0	О	Diopodai
B6050302	ST LOUIS	MO		07/27/2016		6,581,507	0	0	0	0	0	0	50,014	50,014	0	0	0
B8062501	ST LOUIS	.MO.		09/06/2018		1,069,547	0	0	0	0	0	0	6, 168	6, 168	0	0	0
C0070602	ST. JOSEPH	MO		09/09/2020		1,511,581	0	0	0	0	0	0	12,731	12,731	0	0	0
B1061012	ST. LOUIS	MO		07/22/2011		995,881	0	0	0	0	0	0	11,017	11,017	0	0	0
	ST. LOUIS	MO		04/18/2012		452,307	0	0	0	0	0	0	7, 178	7, 178	0	0	0
B2080606	ST. LOUIS	MO		10/05/2012		248,976	0	0	0	0	0	0	3,785	3,785	0	0	0
	ST. LOUIS	MO		05/17/2013		286,558	0	0	0	0	0	0	4,226	4,226	0	0	0
B5042102 B6071902	ST. LOUISST. LOUIS	MO		07/20/2015		501,039 479,121	0	0	0	0	0	0	6,254 3,578	6,254 3,578	0	0	0
B607 1902 B6081904	ST. LOUIS	MU		12/01/2016		9, 100, 360	 n	0	0	0	0	0			0		
00031205	ST. LOUIS			06/19/2020		1,465,478	 n	n	0 n	n	n	0 n	9,127	9, 127	n	0 n	n
B1100405	UNIVERSITY CITY	MO		12/22/2011		388,822	0	n	n	n	0	n	3,623	3,623	n	o	0
C0021903	VALLEY PARK			05/07/2020		2,767,508	0	0	0	0	0	0	16,435	16,435	0	0	
B5121002	WEBSTER GROVES	MO		02/16/2016		1,814,639	0	0	0	0	0	0	14,218	14,218	0	0	0
B9050903	WILDWOOD	MO		06/28/2019		908,589	0	0	0	0	0	0	5,353	5,353	0	0	0
B0090102	BYRAM	MS		11/10/2010		616,697	0	0	0	0	0	0	7,467	7,467	0	0	0
A8050202	HATTIESBURG	MS	· · · · · · · · · · · · · · · · · · ·	07/30/2008		179,638	0	0	0	0	0	0	2,267	2,267	0	0	0
B9082302	OCEAN SPRINGSPEARL	MS		10/10/2019		1,555,124 3,832,606	0	0	0	0	0	0	9,927	9,927	0	0	0
C0021802	RIDGELAND	MSMS		04/27/2020		3,832,606		0	0	0	0	0	24, 113 5, 235	24, 113 5, 235	0	0	0
C0081915	SOUTHAVEN	MS		11/24/2020			 		0	0	0	0	4,630		0	0	
B9020402	VICKSBURG	MS		05/14/2019		669,085	0	0	0	0	0	0	5,393	5,393	0	0	0
C0043002	VICKSBURG	MS		07/15/2020		1,012,588	0	0	0	0	0	0	5,949	5,949	0	0	0
B8011105	ABERDEEN	NC.		05/10/2018		530,395	0	0	0	0	0	0	4,774	4,774	0	0	0
B6041104	ALBEMARLE	NC		06/29/2016		3,446,693	0	0	0	0	0	0	17,765	17,765	0	0	0
B6041104-1	ALBEMARLE	NC		02/21/2019		969,380	0	0	0	0	0	0	4,369	4,369	0	0	0
B9041704	APEX	NC		06/26/2019		1,003,066	0	0	0	0	0	0	4,344	4,344	0	0	0
B1052001	ARDEN	NC		08/12/2011		2,558,676	0	0	0	0	0	0	39,328	39,328	0	0	0
B8061806 B8061808	ASHEBORO	NC		10/31/2018		372,175 718,024	 n	0	0	0	0	0	3, 153 6, 038	3, 153	0	0	
B8061809	ASHEBORO	NC	· · · · · · · · · · · · · · · · · · ·	10/31/2018		825,675	0	0	0	0	0	0	6,994	6.994	0	0	0
B9081405	ASHEBORO	NC NC		11/19/2019		2,397,926	0	0	0	0	0	0	21,468	21,468	0	0	0
B9081407	ASHEBORO	.NC.		11/19/2019		1,481,385	0	0	0	0	0	0	13,262	13,262	0	0	0
B2031302	ASHEVILLE	NC		07/19/2012		903,680	0	0	0	0	0	0	14,251	14,251	0	0	0
B3040202	ASHEVILLE	NC		06/25/2013		773,250	0	0	0	0	0	0	7,083	7,083	0	0	0
B7062901	BELMONT	NC		08/29/2017		361,071	0	0	0	0	0	0	3,593	3,593	0	0	0
A3070805	BOONE	NC		09/25/2003		283,872	0	0	0	0	0	0	23,095	23,095	0	0	0
	BOONE BOONE	NCNC.		06/12/2008 05/27/2015		253,362 1,572,386	0	0	0	0		0	3,577	3,577	0	0	0
	BURL INGTON	NCNC		05/2//2015		1,572,386	 n	0 n	0 n	u		0 n	13,028		0 n		
	BURL INGTON	NC:		08/19/2019		637,632	 n	n	n	n	n	n	3,910	3,910	n	n	n
	BURL INGTON	.NC		01/08/2020		1,020,931	0	0	0	0	0	0	6,304	6,304	0	0	0
B7100903	CANDLER	NC		12/18/2017		1,222,960	0	0	0	0	0	0	18,856	18,856	0	0	0
B3072901	CARRBORO	NC	L	10/24/2013		492,612	0	0	0	0	0	0	3,895	3,895	0	0	0
B9091902	CARY	NC		11/25/2019		522,966	0	0	0	0	0	0	0	0	0	0	0
B2022703	CHAPEL HILL	NC		05/11/2012		399,055	0	0	0	0	0	0	4, 151	4, 151	0	0	0
B8122101	CHAPEL HILL	NC		03/06/2019		1,001,969	0	0	0	ļ0	J0	0	3,999	3,999	ō	0	0
A6102001	CHARLOTTE	NCNC		12/18/2006		362,731	0	0	0	0	ō	0	6,443 6,445	6,443 6,445	0	0	ō
B1120901	CHARLOTTE	NC		08/12/2010		950,871 462,499	 n	0	0	0		0	6,445		0	0	0
B1120901	CHARLOTTE	NC:		02/13/2012			 n	n	0 n	n	n	0 n	9,069		n	0 n	n
B3051402	CHARLOTTE	NC NC		07/19/2013		235,059	0	0	0	0	0	0	3,348	3.348	0	0	0
B3060701	CHARLOTTE	.NC.		08/23/2013		331,506	0	0	0	0	0	0			0	0	0
B3080203	CHARLOTTE	NC		10/15/2013		606,669	0	0	0	0	0	0	4,838	4,838	0	0	0
B3103006	CHARLOTTE	NC		01/10/2014		1,285,648	0	0	0	0	0	0	11,078	11,078	0	0	0
B4021001	CHARLOTTE	NC		05/01/2014		946,221	0	0	0	0	0	0	7,934	7,934	0	0	0
B5101601	CHARLOTTE	NC		01/11/2016		957,755	0	ļ	0	0	0	0	7,340	7,340	ō	0	0
B7100301	CHARLOTTE	NC		12/07/2017		1,611,878	0	0	0	6,380	6,380	0	0	0	0	0	0

				Showing A	All Mortgage L	oans DISPOS	SED, Transfe										
1	Location		4	5	6	7		Change	e in Book Valu	ie/Recorded Inv			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other		Total		Investment		Foreign		
						Excluding	Unrealized	Current	_ Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)			Book Value		Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
C0051405	CHARLOTTE	NC		07/30/2020			0	0	0	00	0	0	10,880	10,880	0	0	
B4092402 B3062103	CLAYTON	NCNC		11/24/2014		194,963 392,914		0		J	0	0	3,397	3,397	0	 0	,
B6050203	CONCORD	NC		06/27/2016		1,287,503	٥	0		)o		0	9,528	9,528		٥٥	1
C0073002	CONCORD	NC.		09/22/2020		3,904,998	0	0		0	0	0	22,697	22,697	0	0	, [
B8061804	CONOVER	NC		10/31/2018		377,686	0	0	0	0	0	0	3, 199		0	0	<i>i</i>
A5091601	DUNN	NC		12/09/2005		303,601	0	0		0	0	00	12,874		0	0	/
A4011303 A8072501	DURHAM	NCNC		04/01/2004		235,730 355,442	0	0		0	0	0	20,726	20,726	0	0	
A9030404	DURHAM	NC		05/21/2009			 n	0 n		)	n	,  0 n	4,719		0 n	ں ۱	,
B3052401	DURHAM	NC.		07/23/2013		959,985	0	0		0	0	0	11,512		0		, [
B5092303	DURHAM	NC		11/20/2015		698, 106	0	0		0	0	0	5,650	5,650	0	0	/
B7030902	DURHAM	NC	.	05/15/2017		1,200,214	0	0		00	0	0			0	0	<u> </u>
B8051801 B4112502	DURHAM EDEN	NC		07/24/2018		10,310,803	0	0			0	0	9,319		0	0	
B4112502 B1012002	ELON	NCNC.		02/27/2015 05/31/2011		1,259,504	0 n	0 n		,	u		7,480 16,674		0 n	0 م	, [
B1012002	ELON	NC	. [	05/31/2011		1,726,313	0	0		Ď	0	n	13,340		0	0 0	
A8041002	FAIRVIEW	NC		06/02/2008		634,032	0	0		0	0	0	9, 110	9, 110	0	0	, [
A3062003	FAYETTEVILLE	NC		09/08/2003		393,945	0	0	0	0	0	0	5,010		0	0	/
A8022001	FAYETTEVILLE	NC		05/09/2008		175,697	0	0		0	0	00	4,588	4,588	0	0	/
B1081503 B1093001	FAYETTEVILLE	NC		11/10/2011		455,081	0	0		0	0	0	16,008	16,008	0	0	,
B1093001 B1093002	FAYETTEVILLE	NC.		12/20/2011		426,173	 0	0		)o	0	0			0	 0	1
B2101102	FAYETTEVILLE	NC		12/19/2012		1,723,009	0	0		0	0	0	16,317	16,317	0	0	,
B2121803	FAYETTEVILLE	NC		03/07/2013		1,237,234	0	0		0	0	00	11,256	11,256	0	0	,
B3021401	FAYETTEVILLE	NC		04/11/2013		1,582,498	0	0		00	0	0	23,739		0	0	,
B6030804	FAYETTEVILLE	NC		06/01/2016		925,905	0	0		0  0	0	0	17,182		0	0	
B9062403 C0040101	FAYETTEVILLE	NCNC		08/19/2019		539,551 5,261,785	 n	0		J	0	0	3,309	3,309	0	٥٥	,
C0092303	FAYETTEVILLE	NC		12/18/2020		3,843,000	0	0		0		0	515,251	515,251	0	00	1
B7041201	FOREST CITY	NC		07/14/2017		622, 102	0	0		0	0	0	5,883	5,883	0	0	,
A7050107	FUQUAY-VARINA	NC		07/30/2007		163,981	0	0		00	0	0	2,628		0	0	<i>i</i>
C0030602	FUQUAY-VARINA	NC		07/31/2020		2,396,125	0	0	g	00	0	0	14,843	14,843	0	0	
A7092112 B9061704	GARNER	NC		12/12/200709/06/2019		146,319	0	0		0	0		2,238		0	0	,
B1090902	GASTONIA	NC		11/10/2011		834,777	00	0		0	0	0	13,716		0	0	,
B5091002	GASTONIA	NC.		11/25/2015		826,275	0	0		0	0	0	6,412		0	0	, [
B8052304	GASTONIA	NC		08/16/2018		1,418,407	0	0	0	0	0	0			0	0	<i>i</i>
C0031303	GASTONIA	NC	.	05/22/2020		855,558	0	0		0	0	<u> </u> 0		7,385	0	<u>0</u>	
B8020805 B6081603	GOLDSBORO	NCNC		03/29/2018		8,884,667 860,946	0	0		,	0	0	129,894 6,522	129,894 6,522	0	0	,
B0032901	GREENSBORO	NC		07/22/2010		965,825	 n	0 n		)	n	,n			n	ں ۱	,
B0072605	GREENSBOR0	NC		10/27/2010		1,538,500	0	0		0	0	0	18,769	18,769		0	,
B3012902	GREENSBORO	NC		04/08/2013		200,680	0	0		0	0	0	5,733	5,733	0	0	<i>,</i>
B4073001	GREENSBORO	NC		10/22/2014		1,770,790	0	0		0	0	0	21, 138	21, 138	0	0	·
B4111403 B5030602	GREENSBORO	NC		01/28/2015		418,852 564,286	0	0		,  0	0	0	3,420		0	0	, }
B5052101	GREENSBORO	NC NC		05/2//2015		2,790,166	0 n	0 n		)	n	,n			0 n	 n	,
B5081404	GREENSBORO	NC.		12/02/2015		3,555,077	0	0		0	0	0	19,253		0	0	, [
B5081406	GREENSBORO	NC		12/02/2015		2,996,161	0	0		0	0	0	16,227	16,227	0	0	,
B6072002	GREENSBORO	NC		09/27/2016		4,072,719	0	0		00	0	0	21,801	21,801	0	0	<u> </u>
B6072003	GREENSBORO	NCNC		09/27/2016		2,409,701	0	0		j  ō	0	.  ō	12,898		0	0	,
B8061813	GREENSBORO	NC		10/31/2018		569,289 785,983	0 	0		,	0	0	4,822 7,038		0	0 م	,
B7091202	GREENVILLE	NC	-	11/19/2019		3,033,955	 0	0		,	n	0	0	0	n	ں۔۔۔۔۔۔ ۱	,
C0050401	GREENVILLE	NC		07/27/2020		6,898,180	0	0		0	0	0	43,484		0	0	, [
B3032004	HICKORY	NC		06/07/2013		827,780	0	0		0	0	0	22,813	22,813	0	0	<i>f</i>
B5013001	HICKORY	NC		04/17/2015		754,523	0	0		0	0	0	6,377	6,377	0	0	
B9090402	HICKORY	NCNC		11/21/2019		2,770,936 199,181	0	0		,ō	0	.  ō	24,807	24,807	0	0	·
A8U/ 10U/		NU		09/30/2008		199,181	0	0	J	J  0	0	· J0	4,747	4,747	0	0	

				Showing A	All Mortgage Loans I	DISPOSE	ED, Transfe	erred or Repa	aid During the	e Current Qu	ıarter						
1	Location	1	4	5	6	7		Change	e in Book Value	Recorded Inv	restment		14	15	16	17	18
	2	3			Book	Value/	8	9	10	11	12	13	Book Value/				
					Rec	corded			Current				Recorded				
					Inves	stment			Year's Other-		Total		Investment		Foreign		
					Excl	luding (	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
							Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date			Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired			(Decrease)	/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
B8061802	HIGH POINT	NC	1350	10/31/2018	Date 1 no	623,048	Decircuse)	77 (CCTC (COTT	1 CCCOGINZCO	011101	(0.0 10.11)	DOOK VAIGE	5,277	5,277	Пороса	О	Diopodai
B8061811	HIGH POINT	NC NC		10/31/2018		504,499	0	0	0	0	0	0	4,274	4,274	0	0	0
B8061812	HIGH POINT	NC.		10/31/2018		578,937	0	0	0	0	0	0	4,904	4,904	0	0	0
B4012402	HOLLY SPRINGS	NC		06/02/2014		.1,100,718	0	0	0	0	0	0	12,878	12,878	0	0	0
B6080402	HUNTERSVILLE	NC		10/21/2016		.2,574,359	0	0	0	0	0	0	18,871	18,871	0	0	0
B9041703	HUNTERSVILLE	NC		06/26/2019		649,733	0	0	0	0	0	0	2,871	2,871	0	0	0
B2121804	JACKSONVILLE	NC.		04/30/2013		364,443	0	0	0	0	0	0	10,013	10,013	0	0	0
B5020508	JAMESTOWN	NC		09/01/2015		346 , 153	0	0	0	0	0	0	2,571	2,571	0	0	0
A7100202 B7041203	KANNAPOLIS KINGS MOUNTAIN	NCNC.		12/14/2007		348,567	0	0	0	0	0	0	3,331	3,331	0	0	0
B6030807	KINSTON	NC.		07/14/2017 06/01/2016		622, 102 418, 161		0 n	0	0	0	0	5,883 7,759	5,883 7,759	 n		0
A4011304	KNIGHTDALE	NC		04/01/2004		410, 101	o	0 n	n	n	n	0 n	14,024	14,024	 n	0 n	n
B9060405	LAUREL HILL	NC		07/25/2019		.2,149,033		n	n	n	0	n	51,565	51,565	0	o	
B9012201	LAURINBURG	NC.		03/14/2019		.1,151,814	0	0	0	0	0	0	6,557	6,557	0	0	0
C0060201	LUMBERTON	NC		10/15/2020		.5,954,504	0	0	0	0	0	0	39,906	39,906	0	0	0
C0060202	LUMBERTON	NC		10/15/2020		.5, 101, 035	0	0	0	0	0	0	34, 187	34, 187	0	0	0
C0060203	LUMBERTON	NC		10/15/2020		.4,767,348	0	0	0	0	0	0	31,950	31,950	0	0	0
B3122010	MAIDEN	NC		03/04/2014		382,419	0	0	0	0	0	0	9,311	9,311	0	0	0
A6063001	MATTHEWS	NCNC.		09/28/2006		162,995	0	0	0	0	0	0	5,485	5,485	0	0	0
B2050204 B2050204-1	MATTHEWS	NC		07/31/2012		847,071		0		0		0	19,505 7,217	19,505 7,217		0	
B3040503	MATTHEWS	NC		06/03/2013		930,999		0	0	0 n		0	8,531	8,531	٥	0	
B8020209	MATTHEWS	NC NC		03/29/2018		6,525,074	0	0	0	0	0	0	57, 188	57 . 188		0	0
B7051502	MAXTON	NC NC		08/11/2017		481,307	0	0	0	0	0	0	4,790	4,790	0	0	0
B9092403	MINT HILL	NC		11/20/2019		.2,567,526	0	0	0	0	0	0	15,685	15,685	0	0	0
	MONROE	NC		02/25/2016		556,621	0	0	0	0	0	0	4,300	4,300	0	0	0
B9050306	MOORESVILLE	NC		06/28/2019		.1,314,579	0	0	0	0	0	0	7,836		0	0	0
B8090501	MORGANTON	NC.		10/31/2018		1,291,634	0	0	0	0	0	0	7, 154	7 , 154	0	0	0
A7083105	MORRISVILLE	NC		10/25/2007		429,040	0	0	0	0	0	0	6,473	6,473	0	0	0
B7072602 B6042203	NAGS HEADPEMBROKE	NC		10/17/2017		476,072		0	0	0	0	0	6,983 16,335			0	0
B5042103	PINEVILLE	NC		06/30/2015		.2,323,553		0			0		18,920	18.920		0	
B9012402	PINK HILL	NC NC		03/20/2019		433,931	0	0	0	0	0	0	5,572	5,572	0	0	0
A7060805	RALE IGH	.NC.		07/23/2007		321,043	0	0	0	0	0	0	4,917	4,917	0	0	0
A8121002	RALE I GH	NC		02/20/2009		296,739	0	0	0	0	0	0	3,977	3,977	0	0	0
A8123101	RALEIGH	NC		02/13/2009		.1,926,893	0	0	0	0	0	0	24,250	24,250	0	0	0
B1040807	RALEIGH	NCNC_		06/27/2011		497,304	0	0	0	0	0	0	8,303	8,303	0	0	0
B1041504	RALEIGH	NC		07/15/2011		636,460	0	0	0	<u>0</u>	0	0	6, 176	6, 176	0	0	0
B1061602 B1071802	RALEIGH	NCNC.		08/26/2011		685,643	0	0	0	ļ0	ļ0	0	11,097	11,097 34,455	0	0	0
B1072602	RALEIGH	NC.		11/09/2011		.2, 173,426 677,516		U	0 n	U	0	0 n	34,455	34,455	u		
B2052303	RALEIGH	NC.		09/21/2012		437,328	n	n	n	n	n	n	13,688	13,688	٥	n	n
B2052304	RALEIGH	.NC.		09/21/2012		313,408	0	0	0	0	0	0	9,279	9,279	0	0	0
B2122107	RALEIGH	NC		02/14/2013		609,962	0	0	0	0	0	0	5,610	5,610	0	0	0
B4120802	RALEIGH	NC.		03/16/2015		310,059	0	0	0	0	0	0	2,673	2,673	0	0	0
B6060301	RALEIGH	NC		08/30/2016		.2,462,642	0	0	0	0	0	0	18,330	18,330	0	0	0
B7071901	RALEIGH	NC		10/27/2017			0	0	0	0	0	0	39,380	39,380	0	0	0
B8011701	RALEIGH	NC		03/29/2018		.1,424,913	0	0	<u>0</u>	ļō	ļ <u>0</u>	0	13,493	13,493	0	0	0
B9062405	RAMSEUR	NCNC		08/29/2019		810,804 1,729,172	0	0	0	0		0	4,643 15,480	4,643 15,480	0	0	0
B6062401	RANDLEMAN	NC		08/25/2016		437,446		U	0 n	U	0	U	7,960	7,960	٥		0
B8061801	RANDLEMAN	NC		10/31/2018		827,051	0		0	0	0		7,006	7,006			0
	REIDSVILLE	NC		03/20/2020		1,545,694	0	0	0	0	0	0	13,683	13,683	0	0	0
C0100702	RURAL HALL	NC		12/22/2020		3,860,000	0	0	0	0	0	0	517,778	517,778	0	0	0
B2111605	RUTHERFORDTON	NC		01/25/2013		377,778	0	0	0	0	0	0	5,679	5,679	0	0	0
B9052204	SANFORD	NC		12/13/2019		585,790	0	0	0	0	0	0	3,259	3,259	0	0	0
B7021702	SEVEN LAKES	NC		05/01/2017		911,854	0	0	0	0	0	0	6,236	6,236	0	0	0
B3122012	SHELBY	NC		03/04/2014		329,479	0	0	ļ0	ļ <u>0</u>	ļ0	0	8,066	8,066	0	0	0
B8061803	SILER CITY	NC		11/01/2018		431,260	0	0	0	ļ0	ļ0	0	3,627	3,627	0	0	0

				Showing A	All Mortgage Loa	ans DISPOS	SED, Transf										
1	Location		4	5	6	7		Change	e in Book Value	e/Recorded Inv	estment/		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
A7010501	SOUTHERN PINES	NC		04/11/2007		207,318	0	0	0	0	0	0	2,992	2,992	0	0	0
A6071001	SPRING LAKE			11/17/2006		1, 151, 723	0	0	0	0	0	0	39,816	39,816	0	0	0
B8061805	THOMASVILLE	NC	·	11/01/2018		607,557	0	0	0	0	0	0	5,110	5, 110	0	0	0
B8061810	TRINITY	NCNC		10/31/2018		607,881	٥		0	0	0	0	5, 150	5, 150 11,823	0	0	
B8050202	WILKESBORO	NC NC		08/24/2018		1, 113, 101	0	0	0	0	0	0	4,382	4,382	0	0	0
B3010202	WILMINGTON	.NC.		03/28/2013		515,810	0	0	0	0	0	0	4,944	4,944	0	0	0
B8092103	WILMINGTON	NC		11/30/2018		3,934,235	0	0	0	0	0	0	32, 160	32, 160	0	0	0
B9020801	WILMINGTON	NC		06/14/2019		4,721,845	0	0	0	0	0	0	6,228	6,228	0	0	0
B9060601	WILSON			07/31/2019		1,093,667	0	ō	0	0	<u>0</u>	ļ0	4,735	4,735	0	0	ō
B1063011	WINSTON-SALEM WINSTON-SALEM	NCNC	·	09/22/2011			0	0	0	0	0	0	8,488 4,452	8,488 4,452	0	0	0
B7012601	WINSTON-SALEM	NC NC	·	04/06/2017		3,388,529	٥	U	0					4,452	U	U	U
B9020404	WINSTON-SALEM	NCNC.		04/18/2019		829,013	0	n	0	0	0	0	4,664	4,664	0	0	n
B9022802	WINSTON-SALEM	NC		05/03/2019		876,720	0	0	0	0	0	0	8,203	8,203	0	0	0
B1042803	GRAND FORKS	ND		07/28/2011		886,013	0	0	0	0	0	0	32,615	32,615	0	0	0
B7101001	BELLEVUE	NE	.	12/15/2017		328,450	0	0	0	0	0	0	2, 188	2, 188	0	0	0
B5060303	NORFOLK	NE		10/14/2015		186,085	0	0	0	0	0	0	1,374	1,374	0	0	0
A9020601 B2012902	OMAHA OMAHA	NENE	· · · · · · · · · · · · · · · · · · ·	04/02/2009		271,852 1,540,003		0	0	0	0	0	6,610 25,044	6,610 25,044	0	0	0
B2031308	OMAHA	NE NE		05/22/2012		676,849	٥		0	0	0			25,044	0	0	
B2082701	OMAHA	NF		10/30/2012		420.081	00	0	0	0	0	0	6,493	6.493	0	0	0
B2112102	OMAHA	,NE		01/29/2013		402,228	0	0	0	0	0	0	11,853	11,853	0	0	0
B3062402	OMAHA	NE		09/05/2013		332,700	0	0	0	0	0	0	4,656	4,656	0	0	0
B3071901	OMAHA	NE		09/30/2013		1,445,897	0	0	0	0	0	0	12,027	12,027	0	0	0
B3072304	OMAHA	NE	· · · · · · · · · · · · · · · · · · ·	10/11/2013		262, 127	0	0	0	0	0	0	9, 169	9, 169	0	0	0
B3072305 B3072306	OMAHA	NENF	·	10/11/2013		254,705	0	0	0	0	0	0	8,910	8,910 11,319	0	0	0
A7061203	PAPILLION	NE NE		01/16/2008		114,865	٥٥		0	0	0	0	4,675	4,675	0	0	
B1041401	DOVER	NH		06/03/2011		757,875	0	0	0	0	0	0			0	0	0
B9080201	HOOKSETT	NH.		08/29/2019		5,391,788	0	0	0	0	0	0	31,947	31,947	0	0	0
A7040302	NASHUA	NH		06/27/2007		46,223	0	0	0	0	0	0	1,526	1,526	0	0	0
C0050803	NASHUA	NH		07/13/2020		3,718,125	0	0	0	0	0		23,031	23,031	0	0	0
B8061503	BELLEVILLE	NJ		08/27/2018		788,005	0	0	0	3,283			4,003	4,003	0	0	0
A4013002 B0060702	CLIFTON	NJ NJ		04/20/2004		384,451		0	0		8,022		25,965	25,965	0	0	0
A4011402	HILLSIDE	N.I	· · · · · · · · · · · · · · · · · · ·	03/23/2004		282,274	 0			0,022	0,022	0	19,662	19.662	0	0	
B3021903	HILLSIDE	NJ.		05/15/2013		557,706	0	0	0	0	0	0	15,723	15,723	0	0	0
B1112501	HOBOKEN	NJ.		12/29/2011		1,055,153	0	0	0	0	0	0	10,521	10,521	0	0	0
C0033101	JERSEY CITY	NJ		06/22/2020		1,087,535	0	0	0	0	0	0	4, 148	4, 148	0	0	0
B5020506	KEARNY	NJ	· <del> </del>	05/12/2015		335,638	0	0	0	0	ļ0	ļ0	3,693	3,693	0	0	0
B5111711 B5022501	LAKEWOODLAWRENCEVILLE TOWNSHIP	NJNJ	-	01/06/2016 08/03/2015			0	0	0	0	0	10	9,297	9,297	0	0	0
B5071704	MAHWAH	NJ		08/03/2015		7,522,922	 n	n	n	0 n	n	n	12,915		n	0 n	n
A6061206	MILLVILLE	NJ		12/31/2006		263,560	0	0	0	0	0	0	10,029	10,029	0	0	0
A7102903	MORRISTOWN	NJ.		01/14/2008		91,706	0	0	0	0	0	0	8,531	8,531	0	0	0
A7041004	NEW BRUNSWICK	NJ		07/02/2007		578,743	0	0	0	0	0	0	9,562	9,562	0	0	0
A2102301	NEWARK	NJ	·	01/23/2003		174,529	0	0	0	0	0	ļ0	19,285	19,285	<u>0</u>	0	0
A3012801 A8082702	NEWARK	NJ NJ	· <del> </del>	04/24/2003		154,656	0	0	0	0	0	0	15,236	15,236 11,650	0	0	0
B4111004	NORTH BRUNSWICK	NJNJ	·	01/30/2015		2,001,447	 n	n	n	u	0	n	11,650	11,650	0 n	0 n	n
A5122202	PATERSON	NJ.		03/08/2006		924,882	0	0	0	0	0	0	27,024		0	0	0
B9020602	PATERSON	NJ		04/09/2019		278, 131	0	0	0	0	0	0	1,658	1,658	0	0	0
B3021904	POINT PLEASANT BEACH	NJ	.	05/22/2013		643,315	0	0	0	0	0	0	9,647	9,647	0	0	0
A4021202	SWEDESBOR0	NJ		05/03/2004		316,244	0	0	0	0	0	0	20,382	20,382	0	0	0
B4070203	SWEDESBORO	NJ		09/18/2014		372,440	0	0	0	0	0	ļ0	3,039	3,039	0	0	0
B5111601	VINELAND	NJ NJ		02/26/2016		222, 188	0	0	0	0	0	0	1,742	1,742	0	0	0
C0091101	WARREN	NJ	·	11/02/2020		5, 176, 500	 n	n	n	U	n	n			n	n	n
R5031201	WESTAMPTON	N.I		05/29/2015		3 356 285	٥٥	0	0		n	0	15 811	15 811	n	0	0

				Showing A	All Mortgage Lo	oans DISPO	SED, Transf										
1	Location		4	5	6	7		Change	e in Book Value	Recorded Inv	restment		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
B5021902	WOODBURY	NJ	1350	05/01/2015	Duto	4,772,477	(Decrease)	// teeretion	1 teeogriized	011101	(0.0 10.11)	DOOK VAIGO	56,463	56,463	О	О	Diopodai
B9082604	ALAMOGORDO	NM.		10/11/2019		2,160,587	0	0	0	0	0	0	13,560	13,560	0	0	0
A7091704	ALBUQUERQUE	,NM,		12/14/2007		161,527	0	0	0	0	0	0	2,471	2,471	0	0	0
A7 120402	ALBUQUERQUE	NM		02/25/2008		66,370	0	0	0	0	0	0	937	937	0	0	0
A7120403	ALBUQUERQUE	NM		02/25/2008		288,479	0	0	0	0	0	0	4, 144	4, 144	0	0	0
A7120409	ALBUQUERQUE	NM		02/25/2008		328,748	0	0	0	0	0	0	4,723	4,723	0	0	0
A8090901	ALBUQUERQUE	NM.		12/18/2008		1,252,096	0	0	0	0	0	0	0	0	0	0	0
B0050701	ALBUQUERQUE	NM		07/15/2010		184,744	0	0	0	0	0	0	2,262	2,262	0	0	0
B2022701	ALBUQUERQUE	NMNM		04/30/2012		1,718,651	0	0	0	0	0	0	27,678	27,678	0	0	0
B3030401	ALBUQUERQUE ALBUQUERQUE	NMNM		04/24/2013		1, 172, 890	 n	0	0		0	0	5,063	5,063 10,716	0	0	0
B3050906	ALBUQUERQUE	NM		07/1/2013		1,100,010	ں ۱	n	0 n	0 N	n	n	16,072	16,072	n	n	n
B5010603	ALBUQUERQUE	NM		04/02/2015		632,605	0	n	n	n	n	n	5,274	5,274	n	n	
B6041202	ALBUQUERQUE			06/01/2016		2,632,480	0	0	0	0	0	0	20,533	20,533	0	0	0
B6051201	ALBUQUERQUE	NM.		08/01/2016		3, 181, 172	0	0	0	0	0	0	23,333	23,333	0	0	0
B6060801	ALBUQUERQUE	NM		08/23/2016		3,854,211	0	0	0	0	0	0	29,975	29,975	0	0	0
B8051009	ALBUQUERQUE	NM		07/10/2018		433,964	0	0	0	0	0	0	2,555	2,555	0	0	0
C0101903	ALBUQUERQUE		· · · · · · · · · · · · · · · · · · ·	12/18/2020		2,150,000	0	0	0	0	0	0	288,400		0	0	0
C0120805	ALBUQUERQUE	NMNM		02/16/2021		0	0	0	0	0	0	0	452,685	452,685	0	0	0
B3022602 A6100903	FARMINGTON	NM.		04/16/2013			0	0	0	0	0	0	10,474	10,474	0	0	0
A6101301	LAS CRUCES	NM		01/05/2007		271,291	٥٥			0 N			7,023	7,023	0	0	
A7121302	LAS CRUCES	NM.		02/29/2008		131, 197		0	0	0	0	0	1,282	1,282	0	0	0
B1012502	LAS CRUCES	NM		07/18/2011		2,070,085	0	0	0	0	0	0	23,139	23, 139	0	0	0
B2062906	LAS CRUCES	NM		09/13/2012		1,829,006	0	0	0	0	0	0	16,866	16,866	0	0	0
B2113001	LAS CRUCES	NM.		01/30/2013		667,293	0	0	0	0	0	0	6,200	6,200	0	0	0
B7082502	LAS CRUCES	NM.		10/20/2017		804, 123	0	0	0	0	0	0	5,249	5,249	0	0	0
C0013002	LAS CRUCES	NM.		03/24/2020		1,469,818	0	0	0	0	0	0	18,548	18,548	0	0	0
B1012605	LOS LUNAS	NMNM		07/07/2011		1,898,958	0	0	0	0	0	0	29,831	29,831	0	0	0
B4041701 B4060901	LOS LUNAS	NMNM		07/14/2014		991,581 679,508	٥٥	0	0	0	0	0		8,091 5,694	0	0	0
B6041201	RIO RANCHO	NM		06/01/2016		2,389,998	٥٥	0		0	0	0	18,643	18.643	0	0	
B9050201	RIO RANCHO	NM		06/28/2019		989,552	0	0	0	0	0	0	5,830	5,830	0	0	0
B4121103	ROSWELL	.NM.		01/23/2015		437,530	0	0	0	0	0	0	5,243	5,243	0	0	0
B9082605	RUIDOSO	NM.		10/11/2019		605,839	0	0	0	0	0	0	3,803	3,803	0	0	0
A6033001	SANTA FE	NM		12/31/2006		112,416	0	0	0	0	0	0	4,425	4,425	0	0	0
A7091701	SANTA FE	NM		12/17/2007		151,996	0	0	0	0	0	0	4,521	4,521	0	0	0
B2062203	SANTA FE	NM		09/28/2012		1,529,614	0	ļ0	0	0	ļ0	0	15, 110	15, 110	0	0	0
B2062204	SANTA FE	NMNM		09/28/2012		509,840	0	0	0	0	0	0	5,038	5,038 11,157	0	0	0
B3030104	SANTA FE			06/14/2013		2,651,153	 n	0	0 n		0	0	24,286	24,286	0 n	U	
B3090303	SANTA FE	NM		11/08/2013		543,742	ں ۱	n	n	0	n	n	6,787	6,787	n	n	n
B6082505	SANTA FE	.NM.		11/15/2016		1,200,436	0	0	0	13, 178	13, 178	0	0	0	0	0	0
B6091901	SANTA FE	NM.		11/15/2016		1,137,919	0	0	0	12,850		0	0	0	0	0	0
B8100409	SANTA FE	NM		01/11/2019		249,961	0	0	0	0	0	0	1,441	1,441	0	0	0
W6111801	SANTA FE	NM		12/29/2016		5,567,817	0	0	0	0	0	0	147,986	147,986	0	0	0
	SANTA TERESA	NM		02/21/2008		344,201	0	0	0	0	0	0	5,342	5,342	0	0	0
C0021908	ENTERPRISE	NVNV		04/22/2020		6, 163, 446	0	ļ	0	0	ļ	0	46,407	46,407	0	0	0
B1022803	GARDNERVILLE	NVNV		04/30/2014		1,567,339 187,630	0	0	0	0	0	0	21,020 2,168	21,020 2,168	0	0	0
B1081001	HENDERSON	NVNV		10/06/2011		273,568	ں۔۔۔۔۔۔ ۱	n	0 n	0 n	n	0 n	9,672		n	n	n
B4020504	HENDERSON	NV		03/31/2014		434.659	 0	0		0	0	0	10.471		0	0	0
B4030303	HENDERSON	NV		05/30/2014		1,286,862	0	0	0	0	0	0	10,931	10,931	0	0	0
B4050105	HENDERSON	NV		07/11/2014		191,799	0	0	0	0	0	0	1,637	1,637	0	0	0
B6110302	HENDERSON	NV		02/10/2017		1,935,791	0	0	0	0	0	0	14, 106	14, 106	0	0	0
B7030803	HENDERSON	NV		06/08/2017		748,730	0	0	0	0	0	0	4,857	4,857	0	0	0
B7030805	HENDERSON	NV		06/08/2017		646,017	0	0	0	0	0	0	4, 192	4, 192	0	0	0
B8022601	HENDERSON	NV		04/30/2018		448,657	0	ļ0	0	ļ <u>0</u>	ļ0	ļ0	2,734	2,734	0	0	0
B8032001	HENDERSON	NV		05/18/2018		979,515	0	ļ0	0	0	ļ0	0	5,700	5,700	ļ0	ļ0	0

					All Mortgage Lo	oans DISPO	SED, Transf										
1	Location		4	5	6	7			e in Book Value			_	14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment		_	Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B9032802	HENDERSON	NV		06/18/2019		4,442,690 812,729	0	0	0	0	0	0	54, 190	54,190 4,928	0	0	0
B9040403	HENDERSON	NV		07/02/2019		812,729	0	0	0	0	0	0	4,928	4,928	0	0	0
B9040501 B1050901	HENDERSON		· · · · · · · · · · · · · · · · · · ·	06/07/2019				0	0	0	0	0	5,000 9,086	5,000 9,086	0	0	0
A3050101	LAS VEGAS	NV		07/28/2011		376,744	٥١			o	0		18,383	18,383	٥	0	n
A4090106	LAS VEGAS	NV		01/26/2005			0	0	0	0	0	0	16,129	16,129	0	0	0
A6100502	LAS VEGAS	NV		12/21/2006		695,528	0	0	0	0	00	0	12,265	12,265	0	0	0
A7032804	LAS VEGAS	NV		05/17/2007		351,663	0	0	0	0	0	0	5, 169	5, 169	0	0	0
A7071901	LAS VEGAS	N		08/15/2007		404,496	0	0	0	0	0	0	6,369	6,369	0	0	0
A7091101	LAS VEGAS			11/29/2007		1,412,306	0	0	0	ļ	0	0	9,735	9,735	0	0	0
A8020812	LAS VEGAS	NV	· · · · · · · · · · · · · · · · · · ·	04/28/2008		1,375,137 1,249,973	0	0	0	0	0	0	19,922	19,922 17,955	0	0	
A8040901	LAS VEGAS	NVNV		07/31/2008			٥	U	U	u	,   <sup>0</sup>	0				U	
A9040702	LAS VEGAS	NV		06/09/2009			 0	0	0	0	0	0	4,293	4,293	0 0	0	0
B0051301	LAS VEGAS	NV		08/13/2010		330,952	0	0	0	0	00	0	15,718	15,718		0	0
B0080609	LAS VEGAS	NV		10/06/2010		528, 147	0	0	0	0	0	0	4,278	4,278	0	0	0
B0080611	LAS VEGAS	NV		10/28/2010		551,381	0	0	0	0	0	0	23,571	23,571	0	0	0
B1022401	LAS VEGAS	NV		04/28/2011		663,484	0	0	0	0	0	0	6,458	6,458	0	0	0
B1033001	LAS VEGAS	NV		06/14/2011		613,222	0	0	0	0	00	0	10,388	10,388	0	0	0
B1033102 B1033106	LAS VEGAS	NVNV		05/25/2011						0	0	0	31,288	31,288	0	0	0
B1091401	LAS VEGAS	NV		11/29/2011		277,647	 0		0	0	0	0	3,409	3,409	0	0	0
B3071502	LAS VEGAS	NV		10/08/2013			0	0	0	0	0	0	7,534	7,534	0	0	0
B3090304	LAS VEGAS	NV		11/22/2013		460,745	0	0	0	0	0	0	4,026	4,026	0	0	0
B4030304	LAS VEGAS	NV		05/30/2014		1, 179, 608	0	0	0	0	00	0	10,021	10,021	0	0	0
B4030305	LAS VEGAS	NV		05/30/2014		1,823,085	0	0	0	0	0	0	15,484	15,484	0	0	0
B4050104	LAS VEGAS	NV		07/25/2014		221,436	0	0	0	0	00	0	1,890	1,890 4.558	0	0	0
B4061201 B4061202	LAS VEGAS	NV		09/05/2014			0	0	0	0	0	0	4,558 7,851		0	0	0
B4092801	LAS VEGAS	NV		01/07/2015			٥٥	0	0	0	0				0	0	
B4100903	LAS VEGAS	NV		01/20/2015		646,376	0	0	0	0	0	0	8,367	8,367	0	0	0
B4122903	LAS VEGAS	NV		03/12/2015		268,392	0	0	0	0	00	0	2, 191	2, 191	0	0	0
B5020905	LAS VEGAS	NV		04/01/2015		578,598	0	0	0	0	00	0	4,902	4,902	0	0	0
B5070102	LAS VEGAS	N		08/31/2015		416,051	0	0	0	0	0	0	3,247	3,247	0	0	0
B5072101	LAS VEGAS	NVNV		09/09/2015		507,848	0	0	0	0	0	0	3,892	3,892	0	0	0
B5090401	LAS VEGAS	NV		10/09/2015 11/05/2015			٥	0	0	0	0	0	6,822 5,307	6,822 5,307	0	0	0
B5101501	LAS VEGAS	NV		12/18/2015		2,545,124	 n	n	n	n	,o	n	19,072		n	n	n
B6012802	LAS VEGAS	.NV		04/04/2016		1,764,878	0	0	0	0	0	0	12,568	12,568	0	0	0
B6021003	LAS VEGAS	NV		04/07/2016		1,421,816	0	0	0	0	0	0	10,693	10,693	0	0	0
B6022402	LAS VEGAS	NV		06/09/2016		1,056,251	0	0	0	0	00	0	7,730	7,730	0	0	0
B6030701	LAS VEGAS	NV		06/09/2016		5,338,928	0	0	0	0	<u> </u> 0	0	39,073	39,073	<u>0</u>	0	0
B6032401 B6040502	LAS VEGAS	NV		05/12/2016		1,001,443	0	0	0	0	0	0		7,410 18,931	0	0	0
B6041805	LAS VEGAS	NV		06/22/2016		2,476,069	 n	n	0 n	n	,o	n	18,931			0 n	0 n
B6072804	LAS VEGAS			09/27/2016		1,041,242	0	n		n	0			7,635	0	n	
B6081903	LAS VEGAS	NV		10/27/2016		278,737	0	0	0	0	0	0	2,962	2,962	0	0	0
B6092002	LAS VEGAS	NV		11/30/2016		177,717	0	0	0	0	0	0	1,299	1,299	0	0	0
B6111007	LAS VEGAS	N		03/06/2017		3,771,957	0	0	0	0	00	0	26,912	26,912	0	0	0
B6112801	LAS VEGAS	N/		02/01/2017		1,390,548	0	0	0	0	0	0	9,832	9,832	0	0	0
B6120101 B7012304	LAS VEGAS	NVNV		02/10/2017		504,841 .895,087	0	0	0	0	0	0		8,608 6,784	0	0	0
B7012304 B7041702	LAS VEGAS	NVNV		06/09/2017		2,303,244	 n	n	0 n	n	,u	0				U	0 n
B7051509	LAS VEGAS	NV		08/17/2017		2,089,908	n			o	0		15, 158	15, 158	o	n	
B7102702	LAS VEGAS	NV		12/21/2017		713,955	0	0	0	0	0	0	4,568	4,568	0	0	0
B8010208	LAS VEGAS	NV		03/07/2018		1, 156, 104	0	0	0	0	0	0	7,507	7,507	0	0	0
B8030203	LAS VEGAS	N		05/15/2018		780,823	0	0	0	0	00	0	4,728	4,728	0	0	0
B8031501	LAS VEGAS	NV		05/23/2018		530,395	0	<u>0</u>	0	ļ0	<u> </u>  0	0	4,774	4,774	<u>0</u>	0	<u>0</u>
B8040502	LAS VEGAS	NV		06/12/2018		568,309	0	0	0	0	0	0	3,422	3,422	0	0	0

					All Mortgage Loar	ns DISPOS	SED, Transfe										
1	Location		4	5	6	. 7			e in Book Value				. 14	15	16	17	18
	2	3				ook Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current		Total		Recorded		Foreign		
						nvestment Excluding	Lincodinod	Current	Year's Other-	Conitalizad	Total Change	Total Faraign	Investment Excluding		Foreign Exchange	Realized	Total
						Accrued	Unrealized Valuation	Current Year's	Than- Temporary	Capitalized Deferred	in	Total Foreign Exchange	Accrued		Gain	Gain	Gain
			Loan	Date		Interest	Increase	(Amortization)		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired		Prior Year	(Decrease)	/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
B8042301	LAS VEGAS	N	. , , , ,	07/17/2018	24.0	500 196	0	0	0	0	0	0	2,846	2.846	0	0	0
B8052302	LAS VEGAS	N		07/30/2018		885,004	0	0	0	0	0	0	7,470	7,470	0	0	0
B8083103	LAS VEGAS	N	·	11/14/2018		730,327	0	0	0	0	0	0	4, 192	4, 192	0	0	0
B8091802 B8103002	LAS VEGAS	NVNV	-	11/28/2018		577,283529,124	0	0	0	0	0	0	3,427	3,427	0	0	0
B8111201	LAS VEGAS	NV		01/30/2019		470,289	0	0	0	0	0	0	2,504	2,504	0	0	0
B9022803	LAS VEGAS	NV		05/31/2019		907,076	0	0	0	0	0	0	5,284	5,284	0	0	0
B9030404	LAS VEGAS	N		05/17/2019		411,209	0	0	0	0	0	0	2,395	2,395	0	0	0
B9052201	LAS VEGAS	NV		10/02/2019		388,877	0	0	0	0	0	0	4,916	4,916	0	0	0
B9060403 B9071502	LAS VEGAS	NV		07/30/2019		7,131,547	0	0	0	0	0	0	2,558	2,558 .29,356	0	0	0
B9091212	LAS VEGAS	NV	·	12/11/2019			0	0	0	0	0	0	5,619	5,619	0	0	0
B9092004	LAS VEGAS	NV		12/05/2019		1,549,356	0	0	0	0	0	0	9, 132	9, 132	0	0	0
B9111201	LAS VEGAS			01/22/2020		1,203,052	0	0	0	0	0	0	5, 140	5, 140	0	0	0
C0033001	LAS VEGAS	NVNV		05/21/2020		852,061	0	0	0	0	0	0	4,800	4,800	0	0	0
C0050402 C0090903	LAS VEGAS	NVNV	·	07/06/2020		3,823,563	0 n	0	0	0	0		22,068	22,068	0	0	0
C0121004	LAS VEGAS	NV		02/26/2021		1,230,300	00	0	0	0	0	0			0	0	0
W9103001	LAS VEGAS	NVNV		01/27/2020		4,900,000	0	0	0	0	0	0	0	0	0	0	0
A6122302	NORTH LAS VEGAS	NV		03/29/2007		1,089,053	0	0	0	0	0	0	16,278	16,278	0	0	0
B5010901	NORTH LAS VEGAS	N		03/30/2015		440,608	0	0	0	0	0	0	3,598	3,598	0	0	0
B5012807 B5021004	NORTH LAS VEGAS	NVNV		03/30/2015 05/01/2015		726,417	0	0	0	0	0	0	6,262	6,262	0	0	0
B5050701	NORTH LAS VEGAS	NV		07/31/2015		1,215,827	0	0	0	0	0	0	14, 149	14, 149	0	0	0
B5101901	NORTH LAS VEGAS	NV		12/18/2015		117,465	0	0	0	0	0	0	809	809	0	0	0
B7011202	NORTH LAS VEGAS	NV		03/17/2017		820,677	0	0	0	0	0	0	5,855	5,855	0	0	0
B7030602 B8040202	NORTH LAS VEGAS	NV		05/12/201705/24/2018		2,095,176	0	0	0	0	0	0		15,933	0	0	0
B8040202 B8092008	NORTH LAS VEGAS	NVNV		11/29/2018		1,431,030	٥٥		0	0	0				0	0	0
B9072601	NORTH LAS VEGAS	NV		10/31/2019		1,698,837	0	0	0	0	0	0	14, 151	14, 151	0	0	0
A3031001	RENO	NV		05/22/2003		591,891	0	0	0	0	0	0	5,359	5,359	0	0	0
A3070704	RENO			12/31/2006		316,856	0	0	0	0	0	0	4,798	4,798	0	0	0
A9040904	RENO	NVNV		06/30/2009		957,355 . 904,805 .	0	0	0	0	0	0	12,862	12,862	0	0	0
B6031401	RENO	NV		05/02/2016		872,499	00	0	0	0	0	0	6,810	6,810	0	0	0
B6122202	RENO	NV		02/23/2017		1,620,053	0	0	0	0	0	0	7,372	7,372	0	0	0
B8020207	RENO	NV		04/06/2018		475,215	0	0	0	0	0	0	2,921	2,921	0	0	0
B9082904	RENO	NVNV	·	11/06/2019		2,741,640 .	0	0	0	0	0	0	8,419	8,419	0	0	0
B9082905 B9082906	RENO RENO	NVNV		11/06/2019			0 n	0 n	0 n	0 n	0 n	0 n	4, 152 2,536	4, 152 2,536	0 n	0 n	0 n
B9082907	RENO	NV		11/06/2019		1,070,873	0	0	0	0	0	0	4,918	4,918	0	0	0
B9082908	RENO	NV		11/06/2019		2,745,830	0	0	0	0	0	0	12,609	12,609	0	0	0
C0051101	RENO	NV		06/30/2020		5,067,285	0	0	0	0	0	0	31,006	31,006	0	0	0
C0070202 C0070203	RENO RENO	NV	·	09/14/2020		3,944,005 4,143,198	0	0	0	0	0	0	24, 180	24, 180 25, 401	0	0	0
C0070204	RENO	NV	·	09/14/2020		2,390,306	 n	n	n	n	n	n	25,401	25,401	n	n	0 n
C0070205	RENO	NV		09/16/2020		1,274,829	0	0	0	0	0	0	7,818	7,818	0	0	0
C0090303	REN0			11/18/2020		812,000	0	0	0	0	0	0	6,301	6,301	0	0	0
A2092704	SPARKS SPARKS	NVNV		12/19/2002		320,487	0	0	0	0	0	0	4,853	4,853	0	0	0
A7111504	SPARKS		-	02/01/2008		522,290299,806	0	0	0	0	0				0	0	0
B8073002	SPARKS	NVNV		10/04/2018		571,872	0	0	0	0	0	0	3,359	3,359	0	0	0
A6062801	AMHERST	NY		10/02/2006		260,281	0	0	0	0	0	0	8,454	8,454	0	0	0
A7100102	AMHERST	NY	.	12/27/2007		200,876	0	0	0	0	0	0	5,317	5,317	0	0	0
A4033007	AMSTERDAM	NY		06/28/2004		438,086	0	0	0	0	0	0	27,507	27,507	0	0	0
B4031701	ASTORIA	NY		06/12/201406/12/2014		1,514,077 1,514,077	0 n	0 n	0 n	0 n	0 n	0 n	12, 189	12, 189	0 n	0 n	0 n
A9090101	AUBURN	NY		09/30/2009		1,314,077	0	0	0	0	0	0	3,355	3,355	0	0	0
A4072702	BATAVIA	NY		12/31/2006		241,157	0	0	0	0	0	0	2,287	2,287	0	0	0
R5040102	DAVVILLE	MV	1	07/01/2015	i l	1 0/18 003	0	1	1	1 0	1 0	1	49 227	49 227	١	١	1

					All Mortgage Loa	ans DISPOS	SED, Transf										
1	Location		4	5	6	7			e in Book Value	e/Recorded Inv			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment		_	Year's Other-		Total		Investment		Foreign		<b>-</b>
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B9041908	BINGHAMTON	NY		07/31/2019		564,249	0	0	0	0	0	0	2,328	2,328 13,596	0	0	0
B0051302	BOWMANSVILLE	NYNY		07/26/2010		665,111 1,076,947	0	0	0	0	00	0	13,596		0	0	0
B2020102 A9032001	BOWMANSVILLE BRONX	NY NY		05/31/2012		1,076,947	0	0	0	0	0	0	27,424	27,424	0	0	0
B2112103	BROOKLYN	NY		01/28/2013		547,089	٥١			o	0		5, 193	5, 193	0	0	
B3052801	BROOKLYN	NY		08/12/2013		326,025	0	0	0	0	0	0	15,302	15,302	0	0	0
B9032902	BROOKLYN	NY		06/11/2019		943,375	0	0	0	0	00	0	3,828	3,828	0	0	0
B9081202	BROOKLYN	NY		10/31/2019		1, 128, 702	0	0	0	0	0	0	5,212	5,212	0	0	0
C0051503	BROOKLYN	NY		08/13/2020		4,658,315	0	0	0	0	0	0	21,882	21,882	0	0	0
W8062601	BROOKLYN	NY		08/23/2018		8,224,642	0	0	0	ļ	0	0	25,732	25,732	0	0	0
A6121507	BUFFALO	NY		03/12/200705/16/2012		34,879 288,326	0	0	0	0	0	0	6,331 9,376	6,331 9,376	0	0	0
B3122602	BUFFALO	NY NY		05/16/2012			٥	U	U	u	,   <sup>0</sup>	0	9,3/6		U	U	u
B4030601	BUFFALO	NY		05/30/2014		141,019	 0	0	0	0	0	0	1,700	1,706	0	0	0
C0030603	BUFFALO	.NY.		05/18/2020		904,818	0	0	0	0	0	0		7,705	0	0	0
A3100203	CATSKILL	NY		01/30/2004		135, 165	0	0	0	0	0	0	9,674	9,674	0	0	0
A4042005	CHEEKTOWAGA	NY		08/26/2004		179,661	0	0	0	0	0	0	10,964	10,964	0	0	0
B4042903	CHEEKTOWAGA	NY		06/20/2014		131,715	0	0	0	0	0	0	5, 165	5, 165	0	0	0
A7010907	CLARENCE	NY		03/30/2007		362,847	0	0	0	0	00	0	11,109	11,109	0	0	0
A5081001 B2060701	CLAY	NY NY		12/31/2006				0		0	0	0	13,240	13,240	0	0	0
A8080701	DEWLTT	NV NV		10/27/2008			٥٥	0	0	0	0	0		8.751	0	0	0
A2100221	EAST HAMPTON	NY		12/18/2002		116,489	0	0	0	0	0	0	13,324	13,324	0	0	0
B8032604	GREECE	NY		06/21/2018		269,047	0	0	0	0	0	0	1,554	1,554	0	0	0
B1111402	GREENLAWN	NY		03/20/2012		1,285,323	0	0	0	0	0	0	11,688	11,688	0	0	0
A8072401	HAMBURG	NY		10/01/2008		263,728	0	0	0	0	0	0	3,383	3,383	0	0	0
B2112705	HAMBURG	NY	· · · · · · · · · · · · · · · · · · ·	01/31/2013		310,565	0	0	0	0	00	0	4,557	4,557	0	0	0
B6041101	HAST INGS-ON-HUDSON	NY		07/29/2016		1,003,366	0	0	0	0	0	0	7,515 6,609	7,515 6,609	0	0	0
B9052802	ITHACA	NY		04/20/2017		630,792 . 857,480 .	٥٥	0	0	0	0	0	4,880		0	0	0
A4110803	JAMESTOWN	NY		12/31/2006		156,604	0	0	0	0	0	0	5,457	5,457	0	0	0
A7022201	LAKE PLACID	NY		05/17/2007		351,765	0	0	0	0	00	0	3,004	3,004	0	0	0
A9040802	LATHAM	NY		06/24/2009		111,269	0	0	0	0	00	0	2,613	2,613	0	0	0
A8022604	LOCKPORT	NY		07/21/2008		152,733	0	0	0	0	0	0	4,034	4,034	0	0	0
A6121201	MENDON	NYNY		03/08/2007		195,498	0	0	0	0	00	0	4,812	4,812	0	0	0
A7121002	MIDDLETOWN	NYNV	· · · · · · · · · · · · · · · · · · ·	03/06/2008		488,476 5,025,254		0	0	0	0	0	14,010	14,010	0	0	0
B5042702	NEW YORK	NV		06/22/2015		2,429,344	٥٥	0	0	0	0		14,606	14,606	0	0	0
C0101201	NEW YORK	.NY		12/22/2020		7,100,000	0	0	0	0	0	0	951,485		0	0	0
W9020601	NEW YORK	NY		07/31/2019		10,950,000	0	0	0	0	0	0	0	0	0	0	0
A8051901	NIAGARA FALLS	NY	ļ	08/18/2008		210,246	0	0	0	0	00	0	5,563	5,563	0	0	0
B0121701	NIAGARA FALLS	NY	ļ	04/28/2011		388,244	0	0	0	0	0	0	14,985	14,985	0	0	0
B2061102 B7061501	NIAGARA FALLS NIAGARA FALLS	NY		09/28/2012		749,826 461,628	0	0	0	0		0	11,425	11,425	0	0	0
A6083004	ORCHARD PARK	NYNY		12/20/2006		461,628	 n	0 n	0 n	0 n	,u	0 n	5,834		0 n	0 n	0 n
A7020101	ORCHARD PARK	NY		05/15/2007		274,661	 0	0	0	0	0	0	8,091	8,091	0	0	0
A8110402	ORCHARD PARK	NY		01/20/2009		691,289	0	0	0	0	00	0	14,862	14,862	0	0	0
A6111002	PITTSFORD	NY		01/30/2007		177,672	0	0	0	0	0	0	4,528	4,528	0	0	0
A6111003	PITTSFORD	NY		01/30/2007		78,244	0	0	0	0	00	0	1,994	1,994	0	0	0
A8061207	PLATTSBURGH	NY		08/14/2008		1,042,491	0	0	ļ0	ļ0	<u> </u>  0	0	14,717	14,717	0	0	0
B2031601	PORT WASHINGTON	NYNY		06/06/2012		492,455 . 179,444 .	0	0	0	0		0	4,804 4,543	4,804 4,543	0	0	0
B3020702	ROCHESTER	NYNV		02/01/200704/30/2013		1/9,444 .	 n	0	0	0		0			0	0	0
A4033006	ROME	NY		12/31/2006		230,669	 n	n	n	n	n	n			n	n	0 n
W9082701	RONKONKOMA	NY		12/13/2019		20,556,341	0	0	0	0	0	0	0	0	0	0	0
A6053108	SALINA	NY		09/20/2006		168, 168	0	0	0	0	0	0	6,273	6,273	0	0	0
B7112901	SELDEN	NY	ļ	02/05/2018		292,405	0	0	0	0	00	0	1,924	1,924	0	0	0
A3040404	SLOATSBURG	NY		06/17/2003		62,050	0	0	0	0	0	0	5,697	5,697	0	0	0
B7081701	SYRACUSE	NY		10/31/2017		452,315	0	0	0	0	.  0	0	2,953	2,953	0	0	0

	Ţ				All Mortgage Lo	oans DISPOS	SED, Transf										
1	Loca		4	5	6	7				e/Recorded Inv			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	Citv	State	Type	Acquired	Date	Prior Year	(Decrease)	`/Accretion ´	Recognized	Other	(8+9-10+11)		Disposal	eration	Disposal	Disposal	Disposal
A7010802	TONAWANDA	NY		03/30/2007		371, 154	0	0	0	0	0	0	12,094	12,094	0	0	0
B3112201	TONAWANDA	.NY		03/07/2014		95, 187	0	0	0	0	0	0	6,632	6,632	0	0	0
B4040301	TONAWANDA	NY		06/27/2014		437,544	0	0	0	4,941	4,941	0	0	0	0	0	0
A4110302	TUPPER LAKE	NY		01/28/2005		613,555	0	0	0	0	00	0	0	0	0	0	0
W6112901	ULSTER	NY		03/08/2017		3,426,888	0	0	0	0	00	0	11,610	11,610	0	0	0
00072205	WATERTOWN	NY		09/22/2020			0	0	0	0	0	0	4,975	4,975	0	0	0
B8042004	WEST HARRISON	NY	···	07/30/2018		514,366	0	0	0	0	0	0	3,053	3,053	0	0	0
A6110607A6120708	WEST SENECA	NY	···	01/16/2007		173,257	0	0	0	0	0	0	2,895 6,563	2,895 6,563	0	0	0
B3102801	WHEATFIELD	NIV		02/2//2007		293,418	٥	0	٥٥		0	0	3,758	3,758	٥٥		
B6072104	WHITE PLAINS	NY	···	10/03/2016		2,869,881	o	n	n	n	n	n	21,737	21,737	o	n	n
A6050401	WILLIAMSVILLE	NY		08/24/2006		445,734	0	0	0	0	0	0	14,952	14,952	0	0	0
A8022704	WILLIAMSVILLE	NY		06/19/2008		239,528	0	0	0	0	0	0	5,899	5,899	0	0	0
B4100701	WILLIAMSVILLE	NY		12/16/2014		429,004	0	0	0	0	0	0	5,373	5,373	0	0	0
B4040701	YONKERS	NY		07/10/2014		1,085,254	0	0	0	0	0	0	8,625	8,625	0	0	0
A4111101	AKRON	OH		02/18/2005		155,480	0	0	0	0	00	0	8,267		0	0	0
B5071002	AVON	OH		09/29/2015		436,930	0	0	0	0	00	0	5,211	5,211	0	0	0
B6101903	BAINBRIDGE	OH.		01/11/2017		891, 145	0	0	0	0	0	0	11,963	11,963	0	0	0
B6011401	BATAVIA BEACHWOOD		···	06/01/2016		624,015	0	0	0	0	0	0	4,568	4,568	0	0	0
B3022001 B4062401	BEACHWOOD	UH	···	05/08/2013		475,052 169,678	0	0	0	0		0	7, 124 9, 472	7, 124 9, 472	0	0	0
B5092403	BEACHWOOD	UH	···	12/09/2015		919,802			0	0		0			٥٥	0	0
B0081012	BEAVERCREEK	OH.		11/03/2010					o		0			38,315	٥٥	0	
C0052801	BEAVERCREEK	OH		08/31/2020		10,738,441	0	0	0	0	0	0	66, 175	66,175	0	0	0
B9071617	BEDFORD	OH.		10/30/2019		553,328	0	0	0	0	0	0	3,023	3,023	0	0	0
B9062601	BEDFORD HEIGHTS	OH		08/26/2019		874,489	0	0	0	0	0	0	5,271	5,271	0	0	0
C0120101	BELLAFONTAINE	OH		02/12/2021		0	0	0	0	0	0	0	857,025	857,025	0	0	0
A4020902	BROOK PARK	OH		03/29/2004		182,872	0	0	0	0	00	0	12,992	12,992	0	0	0
A4020903	BROOK PARK	OH		03/29/2004		88,256	0	0	0	0	00	0	8, 157	8, 157	0	0	0
B1112303 B8111901	BROOKLYN HEIGHTS	OH	···	01/31/2012		784,534	0	0	0	0	0	0	12,500	12,500	0 0	0	0
C0110403	CANTON	OHOH.		02/07/2019		1,134,058 1,000,000	0	0	0	0	0	0	8,033		0	0	0
C0111902	CANTON	UH.		01/26/2021		1,000,000		0	0	0		0	548,867	548,867	٥٥		0
A3011004	CINCINNATI	OH.		04/01/2003		166,634	٥٥	0	0 N		Λ	0	16,673	16,673	٥٥	0	0
A7030804	CINCINNATI	OH.		05/16/2007		289,214	0	0	0	0	0	0	4,721	4,721	0	0	0
A7031201	CINCINNATI	OH.		05/29/2007		335,779	0	0	0	0	0	0	10,518	10,518	0	0	0
A7040301	CINCINNATI	OH		06/20/2007		178,212	0	0	0	0	00	0	5,754	5,754	0	0	0
A7040311	CINCINNATI	0H		06/18/2007		173,769	0	0	0	0	0	0	2,767	2,767	0	0	0
A7041701	CINCINNATI	OH		06/28/2007		1,469,283	0	0	0	0	0	0	21,629	21,629	0	0	0
A7080107	CINCINNATI	OH		01/28/2008		230,805	0	0	0	0	0	0	3,586	3,586	0	0	0
A9111801	CINCINNATI	OH.		01/29/2010	·····	1,774,206	0	0	0	10	0	0	23, 179	23, 179	0	0	0
B3021501	CINCINNATI	OHOH.		12/13/2011		630,272 806,865	0	0	0	0		0	6,045 14,260	6,045 14,260	0	0	0
B3030501	CINCINNATI	UH		05/20/2013		361,277	o	n	n	n	,n	n	14,260	14,260	o	n	n
B4012101	CINCINNATI	OH		04/23/2014		1,509,520	0		n	0	0	0	12,579	12,579	o	0	0
B4051602	CINCINNATI	OH.		07/10/2014		798,539	0	0	0	0	0	0	10,447	10,447	0	0	0
B6061604	CINCINNATI	OH.		12/19/2016			0	0	0	0	0	0	15,752	15,752	0	0	0
B6102102	CINCINNATI	0H		01/13/2017		751,858	0	0	0	0	0	0	5,511	5,511	0	0	0
B6102406	CINCINNATI	OH	···	01/24/2017	ļ	175,826	0	0	0	0	00	0	3,006	3,006	0	0	0
B7110302	CINCINNATI	OH	···	02/28/2018		2,413,512	0	0	<u>0</u>	0	<u> </u>  0	0	15,625	15,625	0	ļ <u>0</u>	0
B8020401	CINCINNATI	OH		05/03/2018		717,169	0	0	0	ļ0	0	0	6,221	6,221	0	0	0
B8020405 B8040417	CINCINNATI	OH	···	05/03/2018		948,519 653,329	0	0	0	0		0	8,227 5,561		0	0	0
B8040417 B9083005	CINCINNATI	UH		11/20/2019		1,752,801		0	0			0			٠٥	0	
C0012806	CINCINNATI	UH		04/29/2020		2,171,807	o	n	n	n	,n	n	13,666	13,666	o	n	n
C0061702	CINCINNATI	OH.		09/02/2020		4,621,919	0	0	o	n	0	0	27.348	27,348	0	0	0
A8072102	CLEVELAND	OH.		09/25/2008		193,881	0	0	0	0	0	0	3,793	3,793	0	0	0
A9090201	CLEVELAND	OH		12/30/2009		367,813	0	0	0	0	0	0	8,441	8,441	0	0	0
B3041605	CLEVELAND	OH		07/09/2013		801,590	0	0	0	0	00	0	7, 144	7, 144	0	0	0
B3060302	CLEVEL AND	ΛLI	1	09/20/2012		216 164		1					2 070	2 070			

				Showing A	All Mortgage Loans DI	SPOSED, Trans	ferred or Rep	aid During the	e Current Qu	uarter						
1	Location	1	4	5	6 7		Chang	e in Book Value	e/Recorded Inv	/estment		14	15	16	17	18
	2	3			Book Va	llue/ 8	9	10	11	12	13	Book Value/				
					Record	ed		Current				Recorded				
					Investn	ent		Year's Other-		Total		Investment		Foreign		
					Exclud	ng Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
					Accru		Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal Intere		(Amortization		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior Y		/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
B3060303	CLEVELAND	Otate	1,700	08/20/2013		4,679	n n	1 CCCOGITIZED	Other	1 0.3 10.11)	DOOK VAIGO	2,773	2,773	Люрова	О	Diopodai
B3071102	CLEVELAND	OH		10/03/2013		2,927	0	0	0	0	0	1,353	1,353	0	0	0
B4031703	CLEVELAND	OH		05/15/2014	6	3,916	0	0	0	0	0	5,265	5,265	0	0	0
B5120303	CLEVELAND	OH		02/01/2016		8,359	0	00	0	00	0	13,099	13,099	0	0	0
B6100606	CLEVELAND	OH		12/08/2016		9,534	0	00	0	0	0	3,299	3,299	0	0	0
B6102801	CLEVELAND	OH		01/27/2017		6,145	00	00	0	00	0	10,240	10,240	0	0	0
B7031310	CLEVELAND	OH		06/06/2017		9,010	0	00	0	00	0	45,432	45,432	0	0	0
	CLEVELAND	OH		06/27/2019		1,018	0  0	0	0	0	0	4,850	4,850	0	0	0
B8110501	CLEVELAND	OH		01/23/2019	4	3,849	0	0	0	0	0	5,434	5,434	0	0	0
B9050304	CLEVELAND	UH		05/21/2019	8	11, 197 0, 437	n l	0			0	5,546	5,546 3,463	 n	0	0
B9071614	CLEVELAND	OH	·	10/30/2019		6,255	n I	n	n	n	n	4,622	4,622	 n	n	n
B3041707	CLEVELAND HEIGHTS	OH	[	07/02/2013		19,453	0	) [n	n	) [0	0	2,297	2,297		n	
A9051301	COLUMBUS	OH.		07/31/2009		9,117	o [	0	0	0	0	17,020	17,020	0	0	0
B3031803	COLUMBUS	OH		05/30/2013	1,3	3,398	0	0	0	0	0	8,609	8,609	0	0	0
B3032603	COLUMBUS	OH		06/25/2013	4	6,975	0	00	0	00	0	6,713	6,713	0	0	0
B3032603-1	COLUMBUS	OH		10/12/2016		9,023	0	00	0	00	0	7, 160	7, 160	0	0	0
B3070907	COLUMBUS	OH		10/01/2013		5,209	0	0	0	00	0	5,425	5,425	0	0	0
B6060302	COLUMBUS	OH.		08/31/2016		7,142	00	0	0	00	0	32,619	32,619	0	0	0
B8040402 B8040405	COLUMBUS	OH		07/20/2018		6,071	0	0	0	0	0	3,370	3,370 2,736	0	0	0
B8040406	COLUMBUS	OH		07/20/2018		8, 150	n	0		0		3, 133	3, 133	٥	0	
B8040408	COLUMBUS	OH.		07/20/2018		4,812	0	0	0	0	0	2,339	2,339		0	0
B8040410	COLUMBUS	OH		07/20/2018		2,214	0	0	0	0	0	2,914	2,914	0	0	0
B8040419	COLUMBUS	H		07/20/2018		6,305	0	0	0	00	0	3,882	3,882	0	0	0
B8040420	COLUMBUS	OH		07/20/2018	5	6,501	0	00	0	0	0	4,480	4,480	0	0	0
B8040421	COLUMBUS	OH		07/20/2018		1,481	00	00	0	00	0	2,736	2,736	0	0	0
B8050801	COLUMBUS	OH		07/17/2018		2,747	0	00	0	00	0	3,488	3,488	0	0	0
C0092304	COLUMBUS	OH		10/30/2020	3,6	14,552	00	0	0	0	0	22,777	22,777	0	0	0
C0112002 C0112003	COLUMBUS	OHOH.		01/27/2021		0	n	0	0	0	0	907,523	907,523	٥	0	0
A8090202	CUYAHOGA FALLS	OH.		11/17/2008	4	9.565	0	0	0	0	0	5,856	5,856		0	0
B8080804	DAYTON	OH.		11/07/2018		8,599	0	0	0	0	0	5,319	5,319	0	0	0
B4102301	DOVER	H		01/28/2015	2,8	3,046	ō	0	0	00	0	17,458	17,458	0	0	0
B3111101	DUBL IN	OH.		02/14/2014		1,610	0	0	0	0	0	4,058	4,058	0	0	0
	DUBL IN	OH		01/30/2015		1,237	0	00	0	00	0		8,559	0	0	0
	DUBLIN	OH		01/31/2019		75,384	0	00	0	0	0	4,289	4,289	0	0	0
B9050303	EAST CLEVELAND	OH		09/26/2019		1, 175	0  0	0	0	<u> </u>  0	0	7,482	7,482	0	0	0
B9091102 A5033003	EAST CLEVELAND	OH. OH		01/21/2020 06/20/2005		6,930 8.328	u  0	0	0		0	13,212	13,212	0	0	0
	ELIDA	UH		06/20/2005		7,071	n	,	u	,	0		21,341	 n	U	
	ELYRIA	OH		10/30/2019		3,282	Ď	,		n	n	1,603	1,603	٥	n	n
A7090706	EUCLID	OH.		11/14/2007		7.942	0	0	0	0	0	4,796	4,796	0	0	0
	EUCLID	OH		10/02/2013		6,058	0	0	0	0	0	3,020	3,020	0	0	0
B9061002	EUCLID	OH.		08/29/2019		52,899	o	00	0	0	0	4, 142	4, 142	0	0	0
B9082002	EUCL ID	OH		10/11/2019		5,841	0	00	0	0	0	13,358	13,358	0	0	0
B9071001	FAIRBORN	OH.		09/19/2019		5,602	0	0	0	0	0	10,917	10,917	0	0	0
A7082002	FAIRFIELD	OH		02/29/2008		0,352	n  0	0	0	.  0	0	3,640	3,640	0	0	0
B1090901	FAIRFIELD	OHOH.		01/27/2012		9,045 9,347	u  u	0	0	0	0	15,685	15,685	0	0	0
B8040411	FAIRFIELD	OH.		07/20/2018	2	5,369	n l	,	n	,	0 n			 n	n	n
B4012002	FINDLAY	OH.		04/28/2014	4	94.222	0	0	0	0	0	6.449	6,449	0 0	0	0
B8040404	GAHANNA	OH.		07/20/2018		52,581	0	0	0	0	0	3,002	3,002	0	0	
B6041503	GREEN	OH		06/13/2016	1,2	8,029	0	0	0	0	0	9, 136		0	0	0
B8040407	GROVE CITY	HO		07/20/2018		1,481	0	0	0	0	0	2,736	2,736	0	0	0
B7101901	HAMILTON	OH		12/19/2017		7,611	0	00	0	0	0	11,254	11,254	0	0	0
B8040401	HILLIARD	OH.	ļ	07/20/2018		8,907	0  0	00	0	0	0	2,798	2,798	0	0	0
B8040403	HILLIARD	OH	<u> </u>	07/20/2018		5,931	D	0	ļ0	<u> </u>  0	ļ0	2,603	2,603	0	0	0
B8051401	HILLIARD	OH		07/20/2018		6,942	u  0	0	0	0	0		3, 167	0	ļ0	0

					All Mortgage Loa	ns DISPOS	SED, Transfe										
1	Location		4	5	6	. 7			e in Book Value				. 14	15	16	17	18
	2	3				ook Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						nvestment		_	Year's Other-		Total		Investment		Foreign		<b>-</b>
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date F	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B2050802	HUDSON	OH		07/24/2012		1,317,442 . 855,939 .	0	0	0	0	0	0	12,386	12,386	0	0	0
B9071613	KENT	OH		10/30/2019		855,939 .	0	0	0	0	0	0	4,675	4,675	0	0	0
B4050602 B8091902	KETTERING	OHOH		06/27/2014		956,979 1,576,119	0	0	0	0	0	0	8,288 9,355		0	0	0
B3121804	LAKEWOOD	OH		07/17/2014		240,688	٥	0		o	0				Λ	0	0 n
B7020702	LAKEWOOD	OH		05/31/2017		555,787	0	0	0	0	0	0	3,859	3.859	0	0	0
B9041913	LIMA	OH.		07/31/2019		660,322	0	0	0	0	00	0	2,844	2,844	0	0	0
B9071612	LORAIN	OH		10/30/2019		796,337	0	0	0	0	00	0	4,351	4,351	0	0	0
B3061702	LOVELAND	OH		09/03/2013		256,399	0	0	0	0	0	0	3,684	3,684	0	0	0
B8040413	LOVELAND LYNDHURST	OH	-	07/20/2018		632,595	0	0	0	ļ0	.  0	0	5,383	5,383	0	0	0
A7031202	LYNDHURST	он ОН	·	12/12/201206/05/2007		79,849283,005	0 n		0	0	0	0	8,170 8,765	8,170 8,765	0	0	0
B2081605	MARION		·	10/19/2012		277,639	o	n	n	n	n	n			n	n	n
B2102307	MARYSVILLE	OH.		12/28/2012		1,524,894	0	0	0	0	0	0	23,512	23,512	0	0	0
B2110903	MAYFIELD HEIGHTS	OH		01/22/2013		706,695	0	0	0	0	00	0	6,706	6,706	0	0	0
B7100401	MAYFIELD HEIGHTS	OH		12/07/2017		1,090,466	0	0	0	0	00	0	31,421	31,421	0	0	0
B7121302	MED I NA	OH	.	04/02/2018		2,275,544	0	0	0	0	0	0	20,558	20,558	0	0	0
B9062801	MEDINA MENTOR	OH		08/29/2019		6,853,655	0	0	0	3.617	0 	0	40,609	40,609	0	0	0
B9120902	MENTOR	OHOH		10/24/2006		320,316 639,027		0	0	3,61/	3,61/	0	3,857	3,857	0	0	0
B9062004	MIAMI TOWNSHIP	OH		09/05/2019		418, 173	 0	0	0	0	0	0	5,534	5,534	0	0	0
B6092601	MIAMISBURG	OH		11/18/2016		1,422,926	0	0	0	0	0	0	10,247	10.247	0	0	0
B9082003	MIDDLEBURG HEIGHTS	OH.		10/11/2019		682,090	0	0	0	0	00	0	4,781	4,781	0	0	0
A8012103	MIDDLETOWN	OH		03/20/2008		1,550,025	0	0	0	0	00	0	8,448	8,448	0	0	0
B4122908	MILFORD	OH		02/09/2015		794,063	0	0	0	0	0	0	6,449	6,449	0	0	0
B8040415 B9071615	MILFORD MILLBURY	OHOH		07/20/2018		305,931 .	0	0	0	0	00	0	2,603	2,603 7,003	0	0	0
B5102602	MONROE	UH.		12/16/2015		956.544	 n	0	0	0	0	0	7,003		0	0	0
B7021402	MORA I NE	OH		04/06/2017		2,704,701		0	0	0	0	0	20,377	20,377	0	0	0
A5030903	MORROW	OH.		08/05/2005		307,967	0	0	0	0	00	0	14,710	14,710	0	0	0
B3122605	NEW CONCORD	OH		04/21/2014		946, 163	0	0	0	0	0	0	7,883	7,883	0	0	0
A7040307	NORTH OLMSTED	OH.	·	07/02/2007		62,628	0	0	0	0	0	0	5,432	5,432	0	0	0
B3081301	NORTH OLMSTED	OH		10/23/2013		311,081	0	0	0	0	0	0	2,442	2,442	0	0	0
B6051901 B9050302	NORTH OLMSTED	OHOH.		08/12/2016 09/26/2019		2,353,422794,496	٥٥	0	0	0	0	0	17,262	17,262	0	0	0
B6050902	NORTHFIELD	OH.		09/16/2016		1,613,345	0	0	0	0	0	0	11,205	11,205	0	0	0
A9042405	NORWOOD	OH.		07/14/2009		123,203	0	0	0	0	0	0	7,706	7,706	0	0	0
A6090508	ONTARIO	OH		11/15/2006		446,980	0	0	0	0	0	0	7,607	7,607	0	0	0
A7090704	PARMA	OH		11/14/2007		38,488	0	0	0	0	0	0	4,547	4,547	0	0	0
A4051302	PARMA HEIGHTS PIERCE TOWNSHIP	H	-	08/23/2004		268, 155 513, 341	0		0	ļ0	0	0	10,381	10,381		0	0
B8040412 B8092501	PIQUA	OHOHOH	·	07/20/2018		3,553,960	٥	0			۱۰۰۰		4,368	4,368 14,417			0
B8040418	POWELL	OH.		07/20/2018		362,967	0	0	0	0	) [0		3,088	3.088	0	0	0
B1072201	RAVENNA	OH		09/23/2011		580, 112	0	0	0	0	00	0	9,756	9,756	0	0	0
B8010301	RAVENNA	OH		02/28/2018		1,295,657	0	0	0	0	00	0	15,697	15,697	0	0	0
B8040414	REYNOLDSBURG	OH	·	07/20/2018	ļ	544,440 .	0	0	0	0	0	0	4,634	4,634	0	0	0
B9020101	RICHMOND HEIGHTS	OH	-	04/09/2019		310,214	0	0	0	0	0	0	2,600	2,600	0	0	0
B9071616	RICHMOND HEIGHTS	OHOHOH		10/30/2019 05/22/2008		449,691 181,220	0 n	0 n	0 n	0 n	,0 n	0 n	2,459	2,459 14,742	0 n	0 n	0 n
B7110703	SEVEN HILLS	OH		12/14/2017		1,207,529	 n	n	n	n	n	n			n	n	n
B3040501	SHAKER HEIGHTS	OH		06/13/2013		583,718	0	0	0	0	00	0	5,439	5,439	0	0	0
A4012903	SOLON	OH.		04/26/2004		277,407	0	0	0	0	0	0	18,295	18,295	0	0	0
B5081202	SOLON	OH		10/28/2015		412,457	0	0	0	0	0	0	3, 186	3, 186	0	0	0
B5101902	SOLON	OH	· <del> </del>	02/24/2016		563,327	0	ļ0	ļ0	ļ0	<u> </u>  0	0	4, 184	4, 184	<u>0</u>	0	0
B6060303 B8050203	SOLON SOLON		·	08/18/2016		1,101,707 . 1,419,410 .	0	ļ0	0	0		0	8,200 7.692	8,200 7,692	0	0	0
B9053101	SPRINGFIELD			08/31/2018		1,419,410	 n	n	0 n	0 n	,u	0			0 n	U	0 n
B9053102	SPRINGFIELD	OH.		08/15/2019		792,693	0	0	0	n	0	0	6,688	6,688	n		0
W9100301	STEUBENVILLE	OH.		12/11/2019		6,825,000	0	0	0	0	00	0	0	0	0	0	0
R7110103	etow.	ΛLI		12/10/2017	l l	502 215	0	0	١	0		1	/ 150	/ 150	1	1	1

				Showing A		oans DISPOS	ED, Transf										
1	Location	n	4	5	6	7		Change	e in Book Value	e/Recorded Inv	estment		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	\ /Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B3122011 A6121902	. STREETSBORO	OH		03/05/2014		1,166,205364,488	0	0	0	0	0	0	9,534 5,985	9,534 5,985	0	0	
A6121902	STRONGSVILLE	OH		03/09/2007			0	0	0	0	0	0		5,985	0	0	
B0030903	STRONGSVILLE	OH.		05/27/2010		41,251	0	0	0	0	0	0	6,696	6,696	0	0	0
B1120101	STRONGSVILLE	OH		01/27/2012		716,927	0	0	0	0	0	0	10,919	10,919	0	0	ļ0
B6102403 B7010402	STRONGSVILLE	OH		12/29/2016 03/17/2017		6,504,159 836,770	٥٥	0	0	0	0	0			٥	0	
A4041502	TALLMADGE	OH		07/14/2004		717,426	00	0	0	0	0	0	11, 120	11, 120		0	(
A7080707	TIPP CITY	OH		10/26/2007			0	0	0	0	0	0	7,318		0	0	(
B9071606	TOLDEO	H		10/30/2019		844,758	0	0	0	0	0	0	4,616	4,616	0	0	
B6030801	TOLEDO	OH		05/13/2016		398,858	0	0	0	0	0	0	3,014	3,014	0	0	
B6030802	TOLEDO	OH		05/13/2016		342,371	0	0	0	0	0	0	2,586	2,586	0	0	0
B7050302	TOLEDO	OH	·-	07/31/2017	<b>}</b>	730,808	0	ļ0	0	0	ļ0	ļ0	4,771	4,771	0	ļ0	ļ
B9071607 B9071608	TOLEDO	OH		10/30/2019			0	ļ0	0	0	0	ļ0	4,958 5,207	4,958 5,207	0	0	J0
B9071608	TOLEDO	OH		10/30/2019			 n	0	0 n	U	0 n	0 n	5,207	4.603	 n	0 n	
B9071610	TOLEDO	OH		10/30/2019		845,634	 0	0	0	0	0	0	4,620	4,620	 0	0	(
B9071611	TOLEDO	OH.		10/30/2019			0	0	0	0	0	0	3,327	3,327	0	0	
C0050103	TROTWOOD	OH		06/30/2020		1,963,250	0	0	0	0	0	0	12,440	12,440	0	0	C
B9091712	TROY	OH		01/21/2020		579,677	0	0	0	0	0	0	2,419	2,419	0	0	0
B9110501	UNION TOWNSHIP	OH		02/19/2020		815,315	0	0	0	0	0	0	4,842	4,842	0	0	0
B7032803	VALLEY VIEW	OH		06/27/2017			0	0	0	0	0	0	4,491	4,491	0	0	0
B7032805 B7011303	VALLEY VIEWVANDALIA	OH	···	06/27/2017		757,751	0	0	0	0	0	0	5,230	5,230	0	0	0
B8021901	WADSWORTH	OH		04/03/2017			٥٥	0	0	0	0	0	24, 113	24, 113 1, 433			
B9072302	WASHINGTON TOWNSHIP	OH .		10/09/2019		409,110	٥	0	0				3,498	3,498	0	0	
B9062005	WEST CARROLLTON	OH		09/05/2019		919,914	0	0	0	0	0	0	12, 174	12,174	0	0	
A7090705	WESTLAKE	OH		12/28/2007		68,831	0	0	0	0	0	0	6,892	6,892	0	0	C
B8091402	. WESTLAKE	OH		11/14/2018		557,880	0	0	0	0	0	0	3,007	3,007	0	0	C
B3022603	YOUNGSTOWN	OH		05/13/2013			0	0	0	0	0	0	7,283	7,283	0	0	0
B3011804	ADA	OK	·	03/25/2013		916, 123	0	0	0	0	0		5,883	5,883	0	0	0
C0111101	ADA ALTUS	OKOK	············	01/29/2021		0639,616	0	0	0	0	0		363,982 4,108	363,982	0	0	0
A6011103	ARDMORE	OK	···	04/04/2006			٥٥	0			0		23,424	23,424	٥		
B3011805	LAWTON	OK		03/25/2013		742,338	0	0	0	0	0		4,768	4,768	0	0	(
B2100201	MIDWEST CITY	.OK		12/21/2012			0	0	0	0	0	0	12,661	12,661	0	0	
B8050405	MIDWEST CITY	OK		07/18/2018		263,326	0	0	0	0	0	0	1,524	1,524	0	0	C
A7092004	MUSKOGEE	OK		12/11/2007		199,449	0	0	0	0	0	0	2,721	2,721	0	0	0
A7052202	. OKLAHOMA CITY			07/31/2007		632,544	0	0	0	0	0	0	8,858	8,858	0	0	0
B2062902 B2112104	OKLAHOMA CITY	OK	·	09/07/2012		1,140,842 .241,240	0	ļ0	0	0	0	0	17,798	17,798 3,684	0	0	
B8031301	OKLAHOMA CITY	OK		02/01/2013		241,240	 n	0	u	U	0 n	0 n	2,934	3,684	 n	0 n	
B9021401	OKLAHOMA CITY	OK		03/22/2019		930,270	ں ۱	n	n	n	0	0	4,002	4,002	 n	n	r
B9071801	OKLAHOMA CITY	OK		10/10/2019		2,009,210	0	0	0	0	0	0	9,081	9,081	0	0	
B9071802	OKLAHOMA CITY	OK		10/10/2019		522, 174	0	0	0	0	0	0	2,412	2,412	0	0	
C0051408	OKLAHOMA CITY	OK		07/31/2020			0	0	0	0	0	0	10,639	10,639	0	0	
00121003	OKLAHOMA CITY			02/25/2021			0	0	0	0	0	0	870,210		0	0	0
C0121005	OKLAHOMA CITY	OK	·-	02/25/2021		0	0	ļ	0	<u>0</u>	0		1,794,625	1,794,625	0	0	ļ
C0121006	OKLAHOMA CITY	OK	·· ·	02/25/2021			0	0	0	0	0		2, 131,575 4,200	2,131,575 4,200	0	0	
A5072802	TULSA	OK	·-	09/30/2020		133,312	 n	n	n	u	0		4, 192	4,200	 n	n	
A7070502	TULSA			08/30/2007			0	0	0	0	0		4, 192	4, 192	0	0	(
B1012604	TULSA	OK.		03/31/2011		866,249	0	0	0	0	0	0	15,052	15,052	0	0	
B3020101	TULSA	OK		04/19/2013		359,389	0	0	0	0	0	0	8,834	8,834	0	0	
B3103005	TULSA	OK		01/31/2014	ļ	1,015,067	0	0	0	0	0	0	8,527	8,527	0	0	0
B5121603	TULSA	OK	·-	03/11/2016		931,905	0	0	0	0	0	0	7,052	7,052	0	0	
B9062102 C0020610	TULSA ALBANY	OKOR	·- <del> </del>	09/12/2019		1,508,346	0	ļ0	0	0	0	0	9, 197 31,936	9, 197	0	0	
C01020610	ALBANY	UKOR	··	04/02/2020		6,968,273 5,400,000	0		0	0	0	0		31,936 719,827	0	0	
00063003	ASHLAND	UR		09/11/2020			 n	n	n	n	n	n	2,165	2,165	 n	n	r
D0101003	ACTODIA	np		12/20/2019		611 925	٥						2,103	2, 100			

				Showing A	All Mortgage Lo	cans DISPO	SED, Transfe	erred or Repa	aid During th	ie Current Qu	ıarter						
1	Location	1	4	5	6	7		Change	e in Book Valu	e/Recorded Inv	restment		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-	-	Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment		Book Value		Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized		(8+9-10+11)		Disposal	eration	Disposal	Disposal	Disposal
B9071204	ASTORIA	OR	.,,,,,	09/20/2019		9,436,009	0	0	0	0	0	0	36,481	36,481	0	0	0
C0082401	ASTORIA	OR		11/05/2020		1,218,000	0	0		0	0	0		7,391	0	0	0
B3121701	BANDON	OR		02/14/2014		619,805	0	0	0	0	0	0	8, 156		0	0	0
B3121701-1	BANDON	OR		02/19/2015		212,087	0	0	0	0	0	0	2,642	2,642	0	0	0
A3011702	BEAVERTON	OR		03/28/2003		57,625	0	0		0	0	0	882		0	0	0
B0032603 B0062502	BEAVERTON	OROR		06/18/2010		461,349 375,865	0	0		0	0	0	10,178	10,178 7,923	0	0	0
B1031102	BEAVERTON	OR		04/29/2011		1,611,101	٥	0			0		27,683	27,683	٥		
B4052001	BEAVERTON	OR		07/24/2014		1,421,567	0	0	0	0	0	0	11,601	11,601	0	0	0
B5082002	BEAVERTON	OR		12/01/2015		3,677,588	0	0	0	0	0	0	18,158	18,158	0	0	0
B5111202	BEAVERTON	OR		01/20/2016		384,939	0	0	0	0	0	0	4,454	4,454	0	0	0
B6021705	BEAVERTON	OR	} <b>-</b>	04/20/2016		192,263	0	0	0	0	0	0	7,912	7,912	0	0	0
B9042501	BEAVERTON	OR	·	07/19/2019		1,282,622	0	0	ļ0	ļ0	ļ0	0	7,514	7,514	0	ļ0	0
A8032505	BEND	OROR.	·	06/12/2008		178,367 461,917	0	0	0	·  0	ļ0	0	2,564	2,564 4,771	0	ļ0	0
B3031312	BEND	OR		09/10/2010			0 n	0 n		0	n	n	4,771 6,362	4,771	u	n	0
B3031505	BEND	OR OR		06/14/2013		1,401,277	0	0		0	0	0	21, 180	21,180	0	0	0
B3031505-1	BEND	OR.		09/26/2014		1,708,716	0	0		0	0	0	21,778	21,778	0	0	0
B5051901	BEND	OR		10/23/2015		3,653,552	0	0		0	0	0	34,570	34,570	0	0	0
C0012703	BEND	OR		05/08/2020		1,489,244	0	0	0	0	0	0	9,320	9,320	0	0	0
C0031308	BEND	OR		05/29/2020		839,261	0	0		0	0	0	5,440	5,440	0	0	0
C0031309	BEND	OROR		05/26/2020		1,275,927	0	0	0	0	0	0		8,269 9,646	0	0	0
C0031310	BEND	UK		05/26/2020		1,488,584	٠٥	0		0	0	0	9,646	9,646		0	0
B5040207	CANNON BEACH	OR		05/29/2015		5,733,743	 0	0		0	0	0	45, 120	45, 120	٥	0	0
B5040208	CANNON BEACH	OR		05/29/2015		516,034	0	0	0	0	0	0	4,061	4,061	0	0	0
B6121206	CANNON BEACH	OR		04/06/2017		5,423,185	0	0	0	0	0	0	30,259	30,259	0	0	0
B5031703	CLACKAMAS	OR		08/18/2015		4,064,066	0	0	c	0	0	0	33,968	33,968	0	0	0
B5031703-1	CLACKAMAS	OR		03/22/2018		922,752	0	0		0	0	0	6,433	6,433	0	0	0
B7032902 B0090207	CLACKAMAS	OROR.		06/21/2017			0	0	0	0	0	0	4,377 57,041	4,377 57,041	0	0	0
B2082703	CORVALLIS	onon.		11/09/2010		91,750	0 0	0		0	0	0	11,024		 0	0	
B6031502	CORVALLIS	OR		05/26/2016			0	0		0	0	0	12,808	12,808		0	0
A30206023	DALLAS	OR		08/10/2007		162,637	0	0	C	0	0	0	13,886	13,886	0	0	0
B3062401	DAMASCUS	OR		09/27/2013		1,681,567	0	0		0	0	0	14,900	14,900	0	0	0
B3043006	DURHAM	OR		07/19/2013		843,598	0	0		0	0	0	7,752	7,752	0	0	0
B3043006-1	DURHAM	OROR		03/24/2016		161,204	0	0	0	0	0	0	1,472	1,472	0	0	0
B8012401	ESTACADA	UK		03/23/2018		315,387 914,132	0 n	0		J0	0		4,695 12,492	4,695 12,492	0	0	0
A80221083	EUGENE	on		12/10/2009		611.427	0 	0		0	0	0	7,735	7,735	0	0	0
B1062201	EUGENE	OR		09/29/2011		674,363	0	0		0	0	0	6,731	6,731	0	0	0
B3121203	EUGENE	OR		02/20/2014		365, 132	0	0	0	0	0	0	3,046	3,046	0	0	0
B5050102	EUGENE	OR	ļ	08/26/2015		357,708	0	0	0	0	0	0	3,926	3,926	0	0	0
B7012007B7013001	EUGENE EUGENE	OROR	·	03/15/2017		456,763	0	0	0		ļō	0	7,657	7,657 30,043	0	ļ0	ō
C0122802	EUGENE	OR		03/21/2017		4,210,702	 n			J0	1	U	30,043		٥		
B3121202	EUGENE	OR		02/20/2021		501,726	0	n		0	0		4, 186	4,186	0	0	0
B3061801	GLADSTONE	OR		09/13/2013		288,596	0	0		0	0	0			0	0	0
B3102401	GLADSTONE	OR		12/16/2013		481,889	0	0	0	0	0	0	12, 176	12,176	0	0	0
A4071701	GRESHAM	OR	} <b>-</b>	09/29/2004		351,863	0	0	0	0	0	0	13,390	13,390	0	0	0
A6020102	GRESHAM	OR		04/26/2006		305, 150	0	0	L	ļ0	0	0	18,666	18,666	0	0	0
B0052003	GRESHAM GRESHAM	OROR		07/26/2010		370,212	0	0	0	0		0	6,682 5,095	6,682 5.095	0	0	0
B4050501	GRESHAM	UK	·	07/14/2014			 n	n		n	n	n	4,257	4,257	 n	n	0 n
B5092301	GRESHAM	OR		01/06/2016		713,503	0	n		0	0		8, 169		0	0	0
B5103001	GRESHAM	OR		01/26/2016		1,460,558	0	0		0	0	0	15,537	15,537	0	0	0
W8121801	GRESHAM	OR		02/04/2019		8,000,000	0	0	C	0	0	0	0	0	0	0	0
W9100901	GRESHAM	OR	ļ <b> </b>	12/20/2019		5,050,000	0	0	0	0	0	0	0	0	0	0	0
B5041507	HAPPY VALLEY	OR		07/27/2015		1,307,400	0	0	ļ	0	0	0	16, 152	16, 152	0	0	0

### **SCHEDULE B - PART 3**

					All Mortgage Loans DISPO	DSED, Transf										
1	Location	1	4	5	6 7		Chang	e in Book Value	/Recorded Inv	estment		14	15	16	17	18
	2	3			Book Value/	8	9	10	11	12	13	Book Value/				
					Recorded			Current				Recorded				
					Investment			Year's Other-		Total		Investment		Foreign		
					Excluding	Lincolizad	Current	Than-	Conitalizad		Total Caraian	Excluding		Exchange	Realized	Total
						Unrealized	Current		Capitalized	Change	Total Foreign	•				
					Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal Interest	Increase	(Amortization	) Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B4091503	HILLSBORO	OR		11/25/2014		0	0	0	0	0	0	3,946	3,946	0	0	0
B4100101	HILLSBORO	OR		11/25/2014	1,488,907	0	0	0	0	0	0	12,480	12,480	0	0	0
B4101501	HILLSBORO	OR		12/17/2014	744,788	0	0	0	0	0	0	6,285	6,285	0	0	0
B5111201	HILLSBORO	OR		01/20/2016	255,02	0	0	0	0	0	0	2,950	2,950	0	0	0
B6042801	HILLSBORO	OR		05/31/2016	2,235,229		0	00	0	0	0	16,704	16,704	0	0	0
B6082203	HILLSBORO	OR		11/29/2016	1,856,746	0	0	00	0	0	0	10,212	10,212	0	0	0
B9013003	HILLSBORO	OR		03/22/2019			0	0	0	0	0	3,409	3,409	0	0	0
B9030702	HILLSBORO	OR		05/21/2019	976,642	0	0	00	0	0	0	5,594	5,594	0	0	0
C0042301	HILLSBORO	OR		06/26/2020	5,861,919		0	0	0	0	0	36,501	36,501	0	0	0
WC009001	HILLSBORO	OR		11/19/2020	5,750,000		0	0	0	0	0	0	0	0	0	0
B3122601	HOOD RIVER	OR		04/04/2014	1,355,309	00	0	0	0	0	0	10,693		0	0	0
	HOOD RIVER	OR		10/26/2016	519,852		0	0	0	0	0	9,546	9,546	0	0	0
A7073003	HUBBARD	OR		09/05/2007	327,318		0	0	0	0	0	3,322	3,322	0	0	0
B8060401	ISLAND CITY	OR		08/17/2018	1,523,420		0	00	0	0	0	13,256	13,256	0	0	0
B3081306	KLAMATH FALLS	OR		11/18/2013	848,94 <sup>-</sup>		0	00	0	0	0	11,468	11,468	0	0	0
B6021002	KLAMATH FALLS	OR	ļ	04/01/2016	478 , 154		0	0	0	0	0	5,074	5,074	0	0	0
B8101705	KLAMATH FALLS	OR		12/18/2018	4,430,378		0	00	0	0	0	24,844	24,844	0	0	0
B9030103	KLAMATH FALLS	OR		05/16/2019	801, 110		0	0	0	0	0	10,272	10,272	0	0	0
W8112101	KLAMATH FALLS	OR		03/29/2019	4, 150, 000		0	00	0	0	0	0	0	0	0	0
A2090501	LAKE OSWEGO	OR		11/18/2002	191,378		0	0	0	0	0	19, 120	19, 120	0	0	0
A2090502	LAKE OSWEGO	OR		12/02/2002	38,84		0	00	0	0	0	3,355	3,355	0	0	0
A7030801	LAKE OSWEGO	OR		04/12/2007	74,242		0	00 .	0	0	0	12,649	12,649	0	0	0
A7040505	LAKE OSWEGO	OR	· · · · · · · · · · · · · · · · · · ·	05/01/2007	60,967		0	·0	0	0	0	9,780	9,780	0	0	0
B1071101	LAKE OSWEGO	OR		10/07/2011	2,291,655	0	0	0	0	0	0	13,414	13,414	0	0	0
B2052908	LAKE OSWEGO	OR		09/11/2012	1,334,93		0	00	0	0	0	9,049		0	0	0
B4051903	LAKE OSWEGO	OR		07/21/2014	276,049		0	0	0	0	0	2, 178	2, 178	0	0	0
B4120507 B7010401	LAKE OSWEGO	OROR.	· · · · · · · · · · · · · · · · · · ·	01/30/2015			0		0	0	0	2,845 18,597	2,845 18,597	0	0	0
B8092001	LAKE OSWEGO	UROR		03/06/2017			0				0		3.619	0	0	0
B3022708	LEBANON	OR.		04/30/2013			0		٥٥	0	0	4,565		0		0
B9103104	LEBANON			12/19/2019	2,129,878		0	١	٥٥		0	9,532	9,532		٥	
B6091503	LINCOLN CITY	OR		11/03/2016	669,31			0	٥٥	n	0	4,608	4,608	o	٥	
B9082201	LINCOLN CITY	OR .		10/30/2019	1,551,396			0	٥٥	n	0	20,557	20.557		٥	
B2040904	MCMINNVILLE	OR .		06/29/2012	615,87		0	0	0	0	0	5,833	5,833	0	0	0
B3102904	MCMINNVILLE	OR OR		12/18/2013			0	0	0	0	0	3,383	3,383	0	0	0
B6011203	MCMINNVILLE	OR.		04/05/2016	3,902,017	0	0	0	0	0	0	21,059	21,059	0	0	0
B9050902	MCMINNVILLE	OR		07/05/2019	574,822	0	0	0	0	0	0	3,369	3,369	0	0	0
B9083003	MCM I NNV I LLE	OR		11/26/2019	12.098.452		0	0	0	0	0	76,818	76,818	0	0	0
B2070301	MEDFORD	OR.		09/10/2012			0	0	0	0	0	8,093	8,093	0	0	0
B5030503	MEDFORD	OR		06/01/2015	1,256,39	0	0	0	0	0	0	10,486	10,486	0	0	0
B5050801	MEDFORD	OR		07/23/2015	1,495,485	i0	0	0	0	0	0	11,902	11,902	0	0	0
B1042703	MILWAUKIE	OR		07/08/2011		0	0	0	0	0	0	3,470	3,470	0	0	0
B3120902	MILWAUKIE	OR		02/28/2014	386,979		0	0	0	0	0	3, 188	3, 188	0	0	0
B1030703	NEWBERG	OR		05/24/2011	952,589		0	0	0	0	0	8,893		0	0	0
A9022708	OREGON CITY	OR		04/30/2009	1,153,297		0	0	0	0	0	24,979		0	0	0
A9022708-1	OREGON CITY	OR		10/27/2017	178,476		0	0	0	0	0	4,245		0	0	0
A9120801	OREGON CITY	OR		02/24/2010	228 , 164		0	0	0	0	0	5, 124	5, 124	0	0	0
B7020301	OREGON CITY	OR		05/05/2017	644,002		0	0	0	0	0	10,512	10,512	0	0	0
B9122302	OREGON CITY	OR		03/23/2020			0	0	0	0	0	5,098	5,098	0	0	0
A6110702	PENDLETON	OR	ļ	03/01/2007	983,09 <sup>-</sup>		0	0	0	0	0	14,585	14,585	0	0	0
A8061306	PENDLETON	OR	ļ	08/28/2008	95,030		0	0	0	0	0	1, 158	1, 158	0	0	0
A8061307	PENDLETON	OR		08/28/2008	288,924		0	00	0	0	0	3,514	3,514	0	0	0
B3053105	PENDLETON	OR		08/09/2013	773,546		0	00	0	0	0	11,302	11,302	0	0	0
B3053105-1	PENDLETON	OR	ļ	09/05/2014	305,727		0	00	0	0	0	4,354	4,354	0	0	0
A7033003	PORTLAND	OR		06/07/2007	586, 969		0	0  0  -	0	0	0	8,507	8,507	0	0	0
A70330033	PORTLAND	OR	· · · · · · · · · · · · · · · · · · ·	08/28/2008	193,408		0	·  0	0	0	0	2,736	2,736	0	0	0
A7110103	PORTLAND	OR		01/14/2008	232,880		0	·  0	0	0	0	2,236	2,236	0	0	0
A7111502	PORTLAND	OR	·	07/01/2008	475,340		ļ0	<u> </u>  0  -	0	ļ0	ļ0	4, 101	4, 101	0	0	ļ0
A8031403	PORTLAND	OROR		06/11/2008	259, 180		ļ0	<u> </u>  0	0	ļ0	ļ0	3,757	3,757	0	0	0
I MOUJZÖUZ	I FUN I LANU	ı UK	1	UD/ 18/2008	161 63		. 0		()	. 0		2.305				. ()

### **SCHEDULE B - PART 3**

					All Mortgage Lo	oans DISPO	SED, Transf						•				
1	Location		4	5	6	7		Change	e in Book Value	Recorded Inv	restment		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loon	Data	Disposal									Consid-			
L M L	0''		Loan	Date		Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on		(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
A8080603	PORTLAND	OR		09/24/2008		1,289,145	0	0	0	0	0	0	11,280	11,280	0	0	0
A8110404 A9011601	PORTLAND	OR		12/30/2008			0	0	0	0	0	0	7,082 4,706		0	0	0
	PORTLAND	0R		03/30/2009					0	0	0	0			0	0	0
A9030501	PORTLAND	OR		06/29/2009		1,462,722	٥٥	0	0		0	0	35,336	35,336	0		0
B0020504	PORTLAND	OR.		03/29/2010			٥	n		o		0	5,017	5,017	Λ	٥	
B0081701	PORTLAND	OR .		11/12/2010		713, 189		0	0	0	0	0	6,699	6.699	0	0	0
B0102101	PORTLAND	OR.		01/28/2011		1,948,521	0	0	0	0	0	0	39,745		0	0	0
B0120601	PORTLAND	OR		01/26/2011		1,289,493	0	0	0	0	0	0	12,170		0	0	0
B0120601-1	PORTLAND	OR		04/19/2016		130,693	0	0	0	0	0	0	1,453	1,453	0	0	0
B1011101	PORTLAND	OR		03/10/2011		303,604	0	0	0	0	0	0	5,206	5,206	0	0	0
B1061304	PORTLAND	OR		08/25/2011		675,332	0	0	0	0	0	0	6,481	6,481	0	0	0
B1062107	PORTLAND	OR		08/23/2011		2,061,968	0	0	0	0	0	0	19,875		0	0	0
B1062107-1	PORTLAND	OR		02/27/2015		1,873,116	0	0	0	ļ <u>0</u>	ļ0	0	19,968	19,968	0	0	0
B1091403	PORTLAND	OR		11/28/2011		465,580	0	0	ļ0	ļ0	ļ0	ļ	7,595	7,595	0	0	0
B1112202	PORTLAND	OR	·	01/27/2012		1,003,809	0	0	ļ0	0	0	0	9,821	9,821	0	0	ļ0
B1121601	PORTLAND	OROR		02/24/201206/28/2012			0	0	0	0	0	0	3,588	3,588	0	0	0
B2040903	PORTLAND	OR.		06/29/2012		318,142	 n	n	n	n	0	0	3,990		0 n	0 n	n
B2050902	PORTLAND	on. OR		07/16/2012		572,917	 0	0		0		0	5,361	5,361	0		0
B2071601	PORTLAND	OR		10/04/2012		701,864	0	0	0	0	0	0	6,806	6,806	0	0	0
B2073003	PORTLAND	OR.		10/04/2012		311,953	0	0	0	0	0	0	3,024	3,024	0	0	0
B2091301	PORTLAND	OR.		11/28/2012		405, 147	0	0	0	0	0	0	6,224	6,224	0	0	0
B2100208	PORTLAND	OR		12/31/2012		1,478,579	0	0	0	0	0	0	13,569	13,569	0	0	0
B2120603	PORTLAND	OR		03/21/2013		566,331	0	0	0	0	0	0	15,334	15,334	0	0	0
B3012505	PORTLAND	OR		03/28/2013		1,694,319	0	0	0	0	0	0	16,434		0	0	0
B3012505-1	PORTLAND	OR		06/25/2020		662,670	0	0	0	0	0	0	6,352		0	0	0
B3022803	PORTLAND	OR		05/06/2013		360,367	0	0	0	0	0	0	5,405		0	0	0
B3032705	PORTLAND	OR		06/20/2013		1,437,478	0	0	0	0	0	0	13, 133		0	0	0
B3032705-1 B3032706	PORTLAND	OROROR.		08/09/2018 06/20/2013				0	0	0	0	0	2,749 3,856	2,749	0	0	0
B3041205	PORTLAND	OR	•	06/20/2013		333,614	 n				0	0	3,038	3,038	0	٥	
B3083005	PORTLAND	OR .		11/20/2013		430,712	0	0	0	0	0	0	5,666	5.666	0	0	0
B3092302	PORTLAND	OR		03/14/2014		1,658,932	0	0	0	0	0	0	9,281	9,281	0	0	0
B3101801	PORTLAND	.OR		01/02/2014		305,371	0	0	0	0	0	0	1,703	1,703	0	0	0
B4051902	PORTLAND	OR		07/21/2014		271,659	0	0	0	0	0	0	2,144	2,144	0	0	0
B4060201	PORTLAND	OR		06/23/2014		1,841,612	0	0	0	0	0	0	66,220	66,220	0	0	0
B4082903	PORTLAND	0R		10/30/2014		453,721	0	0	0	0	0	0	2,658	2,658	0	0	0
B4102402	PORTLAND	OR		12/19/2014		946,723	0	0	0	0	0	0	20,974	20,974	0	0	0
B4120201 B5011503	PORTLAND	OROR.		02/12/2015		237,938	0	0	0	ļ0	ļ0	0	2,912	2,912 3,124	0	0	0
B5011503	PORTLAND	UROR	·	03/17/2015			0	0		0	0	0	3, 124 6, 923		0	0	0
B5012804	PORTLAND	UR		04/24/2015			 n	n	n	n	n	n	5,364	5,364	n	 n	n
B5012804-1	PORTLAND	OR.		08/31/2018		1,090,211	 0	0	0	0	0	0	12,284		0		0
B5020502	PORTLAND	OR		04/15/2015		1,362,413	0	0	0	0	0	0	11,670		0	0	0
B5022302	PORTLAND	OR		06/01/2015		4, 136, 054	0	0	0	0	0	0	23,912		0	0	0
B5031101	PORTLAND	OR		05/29/2015		1,327,359	0	0	0	0	0	0	11,148	11,148	0	0	0
B5031202	PORTLAND	OR		06/05/2015		342, 142	0	0	0	0	0	0	2,710	2,710	0	0	0
B5041602	PORTLAND	OR		07/01/2015		2,570,754	0	0	0	0	0	0	32,078	32,078	0	0	0
B5050702	PORTLAND	OR		08/28/2015		1,787,629	0	0	0	0	0	0	14,941	14,941	0	0	0
B5050702-1	PORTLAND	OR		04/03/2017		581,547	0	0	0	ļ0	ļ0	ļ0	4,862	4,862	0	0	0
B5050702-2	PORTLAND	OR		10/26/2017			0	ļ	ļ	ļ0	ļ0	<u>0</u>	5,257	5,257	0	0	ļ0
B5050702-3	PORTLAND	OROROR		08/09/2018			0	0	0	0	0	0	4,955 4,171	4,955 4,171	0	0	0
B5090902	PORTLAND	OR		12/10/2015		11,343,826	 n	U		U	0		51,387	51,387	0	٠٥	
B5090903	PORTLAND	OR.		12/10/2015		11,076,909	 n	n	n	n	n	n	50,178		n	 n	n
B5110201	PORTLAND	OR		02/29/2016		1,264,218	0	0	0	0	0	0	9,626	9,626	0	0	0
B5111203	PORTLAND	OR		01/20/2016		406,755	0	0	0	0	0	0	4,705		0	0	0
B5111205	PORTLAND	OR		01/20/2016		1,313,760	0	0	0	0	0	0	14,730	14,730	0	0	0
B6022401	PORTI AND	OR		04/25/2016		4.890.214	0	0	0	0	0	0	24.869		0	0	0

					All Mortgage Loa	ns DISPOS	SED, Transf										
1	Location		4	5	6	7			e in Book Value			_	14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current		Tatal		Recorded		Foreign		
						nvestment Excluding	l loroolizod	Current	Year's Other-	Conitalizad	Total	Total Faraign	Investment Excluding		Foreign Exchange	Realized	Total
						Accrued	Unrealized Valuation	Current	Than-	Capitalized Deferred	Change	Total Foreign Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest		Year's	Temporary		in Book Value		Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired		Prior Year	Increase (Decrease)	(Amortization) /Accretion	Impairment Recognized	Interest and Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
B6041105	PORTLAND	OR	Type	06/20/2016	Date	748,905	(Decrease)	Accretion	Recognized	Other	(0+9-10+11)	DOOK Value	8,434			Disposai	Disposai
B6050501	PORTLAND	OR		07/07/2016		2.158.488	0	0	0	0	0	0	16,348		0	0	0
B6051103	PORTLAND	OR		07/08/2016		2, 158,488 . 6,543,889	0	0	0	0	0	0	35,992	35,992	0	0	0
B6062301	PORTLAND	OR		10/06/2016		4,032,735	0	0	0	0	0	0	29,828	29,828		0	0
B6110801	PORTLAND	OR		01/19/2017		888,783	0	0	0	0	0	0	6, 166	6, 166		0	0
B6110906	PORTLAND PORTLAND	OR		01/25/2017		1,493,065 .	0	0	0	0	0	0	10,589	10,589		0	0
B6121204 B7012703	PORTLAND	OROROR.		02/23/2017		1,208,831	٥	0	0			0	8,352	8,352		0	0
B7041001	PORTLAND	OR		06/08/2017		1,097,046	0	0	0	0	0	0				0	0
B7051201	PORTLAND	OR		08/04/2017		1,409,947	0	0	0	0	0	0	13,546	13,546	0	0	0
B7052501	PORTLAND	OR		07/14/2017		6,981,716	0	0	0	0	0	0	34,091	34,091		0	0
B7102302	PORTLAND	OR	ļ	01/05/2018		303,978	0	0	0	0	0	0	2,077	2,077	0	0	0
B7102701	PORTLAND	OR	ļ	01/19/2018		1,319,610	0	0	0	ļ0	0	0	8,596	8,596		0	0
B8012303 B8042001	PORTLAND	OROR.		03/23/2018		6,453,435 .	0	0	0	0	0	0	30,813	30,813		0	0
B8061501	PORTLAND	OR		08/06/2018		3, 135, 244	0	0	0	0	0	0	4,917	4,917		0	0
B8062101	PORTLAND	OR		09/25/2018		1,692,381	0	0	0	0	0	0	7,058	7,058	0	0	0
B8072502	PORTLAND	OR		09/24/2018		291,526	0	0	0	0	0	0	1,215	1,215	0	0	0
B8121802	PORTLAND	OR		02/19/2019		240,967	0	0	0	0	0	0	1,358	1,358	0	0	0
B9031402	PORTLAND PORTLAND	OR OR		06/11/2019		2,493,021	0	0	0	0	0	0	13,947	13,947	0	0	0
B9032201	PORTLAND	OROR		05/22/2019		1,864,311 .	٥١	0	0	0	0	0	7,690 4,944	7,690 4,944		0	0
B9052203	PORTLAND	OR		09/30/2019		6,331,364	0	0	0	0	0	0	37,300	37,300		0	0
B9052902	PORTLAND	OR		09/06/2019		255,569	0	0	0	0	0	0	1,532	1,532		0	0
B9080501	PORTLAND	0R		10/01/2019		1,229,226	0	0	0	0	0	0	5,675	5,675		0	0
B9080606	PORTLAND	OR		10/04/2019		2,025,835	0	0	0	0	0	0	17,545	17,545	0	0	0
B9082204	PORTLAND	OROR		10/30/2019		798,598	0	0	0	0	0	0	4,843 9,237	4,843 9.237	0	0	0
00020704	PORTLAND	OR		04/24/2020		1, 192, 366	0	0	0	0	0	0	7,502			0	0
C0021902	PORTLAND	OR		05/01/2020		1,963,002	0	0	0	0	0	0	9,350	9,350		0	0
C0022606	PORTLAND	OR		04/20/2020		2, 166, 930	0	0	0	0	0	0	10,147	10,147		0	0
C0052902	PORTLAND	OR		08/11/2020		914,612	0	0	0	0	0	0	5,442	5,442		0	0
C0061701	PORTLAND	OROROR.		08/21/2020		3,101,403 .	0	0	0	0	0	0	18,778	18,778		0	0
C0102609	PORTLAND	OR		01/20/2021		399,202	٥	0	0	0	0	0	473,859	473,859		0	0
W7102501	PORTLAND	OR		12/04/2017		2,053,311	0	0	0	0	0	0	335,459			0	0
W8042701	PORTLAND	OR		07/10/2018		1,036,207	0	0	0	0	0	0	2,899	2,899		0	0
WC002001	PORTLAND	OR		05/29/2020		11,093,446	0	0	0	0	0	0	0	0	0	0	0
B2121208	REDMOND	OR		02/20/2013		517,406	0	0	0	0	0	0	4,819	4,819		0	0
B3012506 B5082001	REEDSPORT	OROROR.	· · · · · · · · · · · · · · · · · · ·	04/26/2013		646,964 .	0	0	0 n	0 n	0	0	9,866 7,586	9,866 7,586		0	0
B8120401	REEDSPORT	OR		02/08/2019		484,729	0	0	0				3,991	3,991		0	0
A9010801	SALEM	OR		04/09/2009		366,448	0	0	0	0	0	0	23,805	23,805	0	0	0
B0022503	SALEM	OR		05/28/2010		849,023	0	0	0	0	0	0	18,239	18,239		0	0
B3030113	SALEM	OR		06/12/2013		403,966	0	0	0	0	0	0	3,701	3,701		0	0
B5032702	SALEM	OROROR.		05/28/2015		872,604 .	0	0	0	0	0	0	7,229	7,229 1,648		0	ļ0
B5070602-1	SALEM	OROR		09/22/2015		444,203	0	0	0	0	0	0		3,117		0	0
B7121802	SALEM	OR		02/26/2018		1, 190, 377	0	0	0	0	0	0	5,600	5,600		0	0
B7121802-1	SALEM	OR		03/18/2020		1,629,967	0	0	0	0	0	0	7,669	7,669	0	0	0
B8020501	SALEM	OR		04/11/2018		479,726	0	0	0	0	0	0	2,101	2, 101		0	0
B8020501-1 B9031804	SALEM SALEM	OROR		07/24/2020 05/16/2019		174,4521,547,037	0	0	0	0	0	0			0	0	0
	SALEM	OROR		05/16/2019		1,047,037	 n	U	0 n	U	0	0	1,865,282	1,865,282		0 n	0
W9050601	SALEM	OR		06/17/2019		2,400,000	0	0	0	0	0	0			0	0	0
B5030502	SEASIDE	OR		06/01/2015		1,047,439	0	0	0	0	0	0	8,743	8,743		0	0
B4041501-1	SHERWOOD	OR		11/17/2016		902,286	0	0	0	0	0	0	8,021	8,021	0	0	0
B4092301	SHERWOOD	OR	<b></b>	12/01/2014		381,867	0	0	0	0	0	0	2,932	2,932		0	0
B5021001	SHERWOOD	OR		04/22/2015		797,505	0	0	0	0	0	0	6,868	6,868		0	0

					All Mortgage Loans DIS	POSED, Trans										
1	Location		4	5	6 7			e in Book Value	/Recorded Inv			14	15	16	17	18
	2	3			Book Va		9	10	11	12	13	Book Value/				
					Record			Current				Recorded				
					Investm	ent		Year's Other-		Total		Investment		Foreign		
					Excludi	ng Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
					Accrue		Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal Interes		(Amortization		Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior Ye		/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
B7102502	SHERWOOD	OR	Турс	01/04/2018		(Decrease)	Accietion	Necognized	Other	(0+9-10+11)	DOOK Value	4,859			Disposai	Disposai
A8042804	SISTERS			07/08/2008		2,489 5,946	)	0	0	0		2,803	4,859 2,803	0		0
B2081001	SPRINGFIELD	OR		10/01/2012	61	, 112	)	,  0 n	0	0		5,925	5.925			o
C0041502	ST HELENS	OR.		08/28/2020	1,07		)	0	0	0	0	0,020	0,020	0	0	0
C0063004	ST HELENS	OR.		09/01/2020		5,799	) (	0	0	0	0	4.846	4,846	0	0	0
B7100303	ST. HELENS	OR.		12/05/2017		1,188	0	0	0	0	0				0	0
A7060101	THE DALLES	.0R		08/10/2007		2,726	)	0	0	0	0	1,655	1,655		0	0
B1120702	THE DALLES	OR		02/16/2012		3,748	0	00	0	00	0	8,073	8,073	0	0	0
B3030111	THE DALLES	OR		05/09/2013	6	,725	)	00	0	00	0	872	872	0	0	0
B5031303	THE DALLES	0R		05/29/2015	4,34	749	0	00	0	00	0	31,886	31,886		0	0
B6042901	THE DALLES	OR		07/29/2016	5,82		0	00	0	00	0	41,451	41,451	0	0	0
B3103102	TIGARD	OR		12/17/2013		2,572	0	00	0	00	0	14,007	14,007	0	0	0
B5090102	TIGARD	OR		10/30/2015	37	1, 134	)	00	0	00	0	7,482	7 , 482		0	0
B7121503	TIGARD	OR		02/16/2018		5,889	j	0	0	00	0	4,562	4,562	0	0	0
B9053105	TIGARD	OR		07/25/2019		),247	,   <u>-</u>	, h	0	<u> </u>	ļ0	3,671	3,671	0	0	ļ <u>0</u>
B9070802	TIGARD	OR	ļ	08/28/2019	J1,43	3,726	,	.  0	ļ0	0	ļ0	6,545	6,545		0	ļ0
C0092401	TILLAMOOKTUALATIN	OROROR		01/21/2021		3,448	,		0	.  0	0	1,362 4,396	1,362 4,396	0	0	0
A8012905	TUALATIN	UKUR.		01/26/2007		1,207	J	0	0	0	0		4,396		0	0
B0020505	TUALATIN	OR		03/30/2010		1.574	J		0	0		9, 145	9, 145	0	0	0
B0070101	TUALATIN	OR		06/12/2013	4,60		,		0	0		12,090	12,090	0	0	
B4033102	TUALATIN	OR		06/13/2014	1 10	3,516	)	0	0	1		9.808	9.808			0 n
B5021801	TUALATIN	OR		06/05/2015	1,03		)	0	0	0	0	12,525	12,525			0
B5090103	TUALATIN	OR.	***************************************	10/30/2015		3,661	)	0	0	0	0	7,387	7,387		0	0
B6081602	TUALATIN	OR		10/03/2016		2,922	) (	0	0	0	0		7,122		0	0
B8101001	TUALATIN	OR.		01/22/2019		7,535	)	0	0	0	0	4,433	4,433		0	0
B2121801	WARRENTON	.OR.		02/22/2013		1,233	o	0	0	0	0	2,886	2,886		0	0
B6062002	WARRENTON	OR		08/17/2016	5,70	9,396	)	00	0	00	0	30,078	30,078	0	0	0
B6062002-1	WARRENTON	OR		04/26/2018		3,541	)	00	0	0	0	3,082	3,082		0	0
B9060402	WARRENTON	OR		07/15/2019		,738	0	00	0	00	0	4,514	4,514		0	0
B9083001	WARRENTON	OR		10/16/2019		9,958	0	00	0	00	0	2, 170	2, 170		0	0
A7011206	. WEST LINN	OR		03/23/2007		6,933	0	00	0	00	0	8,440	8,440		0	0
A7080912	WEST LINN	OR		10/12/2007	2,81		0	)  0	0	)  0	0	26,953	26,953		0	0
B8100411	WHITE CITY	OR		12/21/2018		7,464		00	0	0	0	5,051	5,051		0	0
C0061503	WHITE CITY	OROR		07/30/2020 09/27/2013	3,50	2,512 7,473	, l	,  ō	0	0	0	28,656	28,656		0	0
A3120304	WILSONVILLE WOOD VILLAGE	UK	·	09/2//2013		7,924	,,	·  0	0	,  0	0	4,003	10.094		0	0
A31203043	WOOD VILLAGE	OR		05/22/2008		5,014	,	,		,		5,730				0
A8040701	WOOD VILLAGE			05/22/2008		9,791	)	,	0 n	,	n	4,202	4,202		n	n
C0031302	WOODBURN	OR.		06/01/2020	13,00	6.946	j	0	0	0	0	64,351	64,351		0	0
B6030101	BERWYN	PA		05/13/2016	2,71		)	0	9,621	9,621	0	12,388	12,388		0	0
B7111501	DOWNINGTOWN	PA.		01/29/2018		3,341	0	0	0	)0	0	4,957	4,957		0	0
B3010406	ELWYN	PA		06/27/2013		5,764	0	0	0	0	0	19,341	19,341	0	0	0
A8022105	ERIE	PA		05/22/2008	11	,963	)	0	0	00	0	9,916	9,916	0	0	0
A7032703	EXPORT	PA		06/19/2007	24	2,301	)	0	0	00	0	7,474	7,474	0	0	0
B6111004	HARRISBURG	PA		01/12/2017	10,27	7,589		00	116,057	116,057	0	0	0	0	0	0
B7121801	. HARR I SBURG	PA		04/03/2018		, 119	<u> </u>	00	0	00	0	9,934	9,934		0	0
B7121801-1	HARR I SBURG	PA		12/22/2020	2,60	,000	j	)   <u>0</u>	0	0  0	ļ0	1,720,101	1,720,101		0	0
B7051601	HORSHAM	PA		07/27/2017	2,65		,	·0	0	0	0	17,929	17,929	0	0	ļ <u>0</u>
B6082303	MIDDLETOWN BOROUGH	PA		11/29/2016	1,62		,	,  0	ļ0	.  0	ļō	12,087	12,087	0	0	ļ0
A7030601	NEW CASTLE	PAPA		05/31/2007		,804	,		0	0	0	8,628	8,628		0	0
B0061402 B5111302	NEW HOPE NEWTOWN SQUARE	PA		10/01/2010 02/09/2016	1,00 1,69		,	,  0	0	0	0	9,966	9,966 13,118		0	0
B6101001	PHILADELPHIA	PA		12/09/2016			,	`	0	ران		13,118	30,323		0	0
B7030704	PHILADELPHIA	PA	ļ	06/01/2017	5, 18		,	,	0	,					U	U
B7102301	PHILADELPHIA	PA		11/29/2017	2,35		,	,	n	, )	n	16,027	16,027		n	n
A7 120605	PHOENIXVILLE	PA PA		02/26/2008	2,00	7,864	j	,	o	)o	n	5,033	5,033		n	n
B1063015	PITTSBURGH	PA		09/21/2011		3,343	)	0	0	)   0	0	11,360	11,360		0	0
B6121301	PITTSBURGH	PA		03/24/2017		3,873	) [	)		)	0	6,211	6,211			
P2010002	DDOCDECT DADV	DΛ		04/27/2012		963	1	1	0		0	25,622	25,622		0	0

				Showing A	All Mortgage Loans	s DISPOS	SED, Transfe										
1	Location		4	5	6	7		Change	e in Book Value	Recorded Inv	vestment vestment		14	15	16	17	18
	2	3				ok Value/	8	9	10	11	12	13	Book Value/				
						ecorded			Current				Recorded				
						vestment			Year's Other-		Total		Investment		Foreign		
						xcluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal I	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Pr	rior Year	(Decrease)	`/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B9100801	READ ING	PA		01/21/2020		2,778,647 993,860	0	0	0	0	0	0	16,573	16,573	0	0	0
B4060402	ROCHESTER BOROUGH	PA		10/14/2014		993,860	0	0	0	0	0	0	8,055	8,055	0	0	0
A8031010	ROYERSFORD	PA	· · · · · · · · · · · · · · · · · · ·	08/22/2008		210,481	0	0	0	0	0	0	2,657	2,657	0	0	0
B6061401	SCRANTONSHARON HILL	PAPA		08/08/2016		2,359,227177,878	0	0	0	0		0	26,436	26,436	0	0	0
B5042401	SHIPPENSBURG	PA		08/20/2015		2, 159, 196	٥	0	0	o	,o	0	12, 173		0		
B8061807	SHIPPENSBURG	PA		09/19/2018		476,993	0	0	0	0	0	0	2,818	2,818	0	0	0
B8092101	SPRINGFIELD	PA		11/30/2018		304,745	0	0	0	0	0	0	1,809	1,809	0	0	0
C0120201	STROUDSBURG	PA		02/25/2021		0	0	0	0	0	0	0	336,950	336,950	0	0	0
B8072701	VERONA	PA		10/17/2018		589 , 153	0	0	0	0	0	0	5, 186	5, 186	0	0	0
B3010405	WEST CHESTER	PA		05/23/2013		730,344	0	0	0	0	.  0	0	19,421	19,421	0	0	0
B4102707 B6061502	WEST CHESTER	PA PA		02/11/2015	ļ	1,758,023	0	0	0	0		0	8,465	8,465 13,355	0	0	0
B2091402	YORK	PAPA.		11/01/2016		1,758,0232,403,742	0 n	0 n	0 n	0 n	0 	0	13,355	13,355	0	0	0
B3061202	AIKEN	SC SC		09/12/2013		1,394,886	0	n	0	n	0	0	12,672	12,672	0	0	0
B8100406	ANDERSON	SC	[	12/28/2018		671,667	0	0	0	0	0	0	3,899	3,899	0	0	0
C0021309	BAMBERG	SC	ļ	03/31/2020		1, 182, 449	0	0	0	0	0	0	15,507	15,507	0	0	0
A7091603	CHARLESTON	SC		11/30/2007		319,949	0	0	0	0	0	0	8,678	8,678	0	0	0
A7091605	CHARLESTON	SC	· · · · · · · · · · · · · · · · · · ·	11/30/2007		254,381	0	0	0	0	0	0	6,896	6,896	0	0	0
A7091607	CHARLESTON	SCSC		11/30/2007		289,312	0	0	0	0	0	0		7,843	0	0	0
A7091611	CHARLESTON	SC		11/30/2007		285,019219,122	٥	0	0	0	0	0	7,730 5,943	7,730 5,943	0	0	0
A7091615	CHARLESTON	SC		11/30/2007		157,725	0	0	0	0	0	0	4,278	4,278	0	0	0
A7091616	CHARLESTON	SC.		11/30/2007		175,397	0	0	0	0	0	0	4,760	4,760	0	0	0
A7091619	CHARLESTON	SC		11/30/2007		205,949	0	0	0	0	00	0	5,582		0	0	0
A7091620	CHARLESTON	SC		11/30/2007		109,500	0	0	0	0	0	0	2,973	2,973	0	0	0
B2032905	CHARLESTON	SC		06/28/2012		316, 124	0	0	0	0	0	0	5,033	5,033	0	0	0
B2032906	CHARLESTON	SC		06/28/2012		316,124	0	0	0	0	0	0	5,033	5,033	0	0	0
B9030801	CHARLESTON	SC		06/12/2019		1,846,565	٥	0	0	0	0	0	3,867	3,867	0	0	0
B7041202	CHESTER	SC		07/14/2017		602,644	0	0	0	0	0	0	5,700	5,700	0	0	0
A7040602	COLUMBIA	SC		06/20/2007		777,271	0	0	0	0	0	0	23,093	23,093	0	0	0
B0080902	COLUMBIA	SC		11/17/2010		383,800	0	0	0	0	0	0	7,950	7,950	0	0	0
B1020705	COLUMBIA	SC		04/08/2011		1,712,725	0	0	0	0	0	0	16,503	16,503	0	0	0
B2073004	COLUMBIA	SC		10/31/2012		847,806	0	0	0	0	0	0	7,781	7,781	0	0	0
B2073004-1	COLUMBIA	SCSC	· · · · · · · · · · · · · · · · · · ·	01/15/2020 09/13/2013		296,437 112,288	0	0	0	0		0	2,821	2,821	0	0	0
B5022708	COLUMBIA	SC		06/30/2015		329,234	٥	0		0	,o		3,824	3,824	0		0
B6042101	COLUMBIA	SC.		06/14/2016		368,829	0	0	0	0	0	0	4,066	4,066	0	0	0
B8061505	COLUMBIA	SC		08/23/2018		779,397	0	0	0	0	0	0	6,868	6,868	0	0	0
B8121402	COLUMBIA	SC		04/05/2019		1,698,708	0	0	0	0	00	0	9,066	9,066	0	0	0
W8091102	COLUMBIA	SC		12/13/2018		2,360,235	<u>0</u>	0	<u>0</u>	0	<u> </u> 0	0	9,286	9,286	0	ļ <u>0</u>	0
W8091103 C0072202	COLUMBIA	SC	·	12/13/2018 09/18/2020		3,204,2601,474,233	0	0	0	0	0	0	12,607	12,607	0	0	0
B9123003	DILLON	SC SC		09/18/2020		1,474,233	 n	0 n	0 n	n	,  0 n	n			0 n	n	0 n
B3121205	FLORENCE	SC SC		02/05/2014		127,266	0	n		n	0	0	1,690	1,690	o	0	0
B8042305	FORT MILL	SC		07/20/2018		1,778,438	0	0	0	0	0	0	10,994	10,994	0	0	0
W8091104	FORT MILL	SC		12/13/2018		4,038,177	0	0	0	0	0	0	15,888	15,888	0	0	0
A7091602	GOOSE CREEK	SC		11/30/2007		291, 129	0	0	0	0	0	0		7,895	0	0	0
B1030705	GOOSE CREEK	SC		06/30/2011	ļ	435,239	0	ļ0	ļ0	ļō	.  ō	ļ0	4, 166	4, 166	ļ0	ļ0	0
B3050205 A7032301	GOOSE CREEK GREENVILLE	SCSC		07/29/2013		634,986	0	0	0	0	0	0	9,045 6,224	9,045 6,224	0	0	0
A7032301 A8080406	GREENVILLE	SC SC		06/07/2007		509,592	 n	0 n	0 n	n	,  0 n	0			0 n	n	0 n
B2100303	GREENVILLE	SC		12/31/2012		770,683	0	n		o	0	0		6.987	0	0	0
B2112603	GREENVILLE	SC		01/23/2013		494,628	0	0	0	0	0	0	11,950	11,950	0	0	0
B4111702	GREENVILLE	SC		04/08/2015		475,327	0	0	0	0	0	0	5,945		0	0	0
B9100901	GREENVILLE	SC.		01/23/2020		412,366	0	0	0	0	0	0	3,411	3,411	0	0	0
B1021504	HOLLY HILL	SC		04/29/2011	<del> </del>	232,429	0	ļ0	ļ0	ļō	0	ļ0	9,095		ļ0	ļ0	ļ0
B9060703	HONEA PATH			08/22/2019		1,226,107	0	0	0	0	0	0	7,391	7,391	0	0	0

				Showing A	All Mortgage Loans DI	SPOSED, Trans										
1	Location	1	4	5	6 7		Chang	e in Book Value	e/Recorded Inv	/estment		14	15	16	17	18
	2	3			Book V	lue/ 8	9	10	11	12	13	Book Value/				
					Recor	led		Current				Recorded				
					Investr	ent		Year's Other-		Total		Investment		Foreign		
					Exclud	ing Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
					Accru		Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal Intere		(Amortization	) Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior Y		/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
B0120801	IRMO	SC	1350	02/16/2011		95,080	77 (001011011	n n	Other	1 0.3 10.11)	DOOK VAIGO	4,852	4,852	О	Diopodai	Diopodai
A7091617	JOHNS ISLAND	SC		11/30/2007		34, 191	0	0	0	0	0	4,996	4,996	0	0	0
A7091618	JOHNS ISLAND	SC.		11/30/2007		0,880	o	0	0	0	0	6,530	6,530	0	0	0
A7091609	LADSON	SC		11/30/2007	2	33,812	o	0	0	00	0	7,965	7,965	0	0	0
B6111504	LORIS	SC		02/01/2017		9,016	0	0	0	0	0	6, 166	6, 166	0	0	0
B7091204	LYMAN	SC		12/08/2017		59,314	0	0	0	00	0	10,873	10,873	0	0	0
B3081501	MANNING	SC_		11/25/2013		02,052	0  0	0	0	00	0	6,532	6,532	0	0	0
B4102703	MAULDIN	SC		12/19/2014		95,878	0  0	0	0	0	0	3, 169	3, 169	0	0	0
B5040306	MCCOLL MONCKS CORNER	SCSC.		08/20/2015		39,914		0	0	0	0	5,773	5,773	0	0	0
A7091606	MOORE	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰		11/30/2007		27,915 92,874	)	0			0			0	0	0
B5030603	MOUNT PLEASANT	SC		08/31/2015		02,325	)	n	n	n	n	32,615	32,615	n	n	n
B8080302	MOUNT PLEASANT	SC.		10/30/2018		33, 127	)	n	5,346	5,346	n		0	n	n	n
A7091604	MT PLEASANT	SC.		11/30/2007		34, 191	) [	0	0	0	0	4,996	4,996	0	0	0
A9110601	MURRELLS INLET	SC		01/22/2010		59,305	0	0	0	0	0	20, 181	20, 181	0	0	0
B6042204	NEWBERRY	SC.	L	07/11/2016	1,0	11,530	0	0	0	0	0	7,506	7,506	0	0	0
B4031402	NORTH AUGUSTA	SC		06/26/2014		74,950	0	0	0	0	0	11,614	11,614	0	0	0
B8031202	NORTH AUGUSTA	SC		05/18/2018		62,649	0	0	0	0	0	1,513	1,513	0	0	0
A7101704	NORTH CHARLESTON	SC		01/07/2008		27,088	0  0	0	0	00	0	1,789	1,789	0	0	0
B1072205	NORTH CHARLESTON	SC SC		09/22/2011		94,558		0	0	0	0	10,963	10,963	0	0	0
B1072205-1 B6090601	NORTH CHARLESTON	SC		09/14/2015		79,987  1,819		0	0	0	0		7,605 6,079	0	0	0
	ROCK HILL	SC.		08/01/2002		7,418	)	0		0	0	9,032	9,032	0	0	0
	ROCK HILL	SC		04/21/2008		55,585	0	0	0	0	0	7,742	7,742	0	0	0
	ROCK HILL	SC		03/31/2020		15,000	0	0	0	0	0	0	0	0	0	0
C0031805	SOUTH CONGAREE	SC		07/28/2020	8	06,684	0	0	0	0	0	6,692	6,692	0	0	0
B7032402	SPARTANBURG	SC		06/05/2017		9,678	0	0	0	0	0	10,387	10,387	0	0	0
A3031305	SUMMERVILLE	SC		05/13/2003	1	16,841	0	0	0	00	0	13,659	13,659	0	0	0
C0121401	SUMTER	SC		02/17/2021		0	0	0	0	0	0	303,255	303,255	0	0	0
A7091610 B4101701	WALTERBOROWALTERBORO	SC SC	•	11/30/2007		57,725 52,382		0	0	0	0	4,278 7,651	4,278 7,651	0	0	0
B5012103	WELLFORD	SCSC		03/13/2015		14,280	)	0		0	0		15.868	0	0	0
B8050403	WEST COLUMBIA	SC SC		08/15/2018		29,951	)	0		0		18,910	18,910	0	0	0
B2121901	WINNSBORO	SC		04/23/2013		12,073	0	0	0	0	0	9,991	9,991	0	0	0
B2121901-1	WINNSBORO	SC.		08/12/2016		7,720	j	0	0	0	0	2,895	2,895	0	0	0
B6052001	WINNSBORO	SC.	l	09/16/2016	4	11,255	0	0	0	0	0	3, 134	3, 134	0	0	0
B5082006	GREGORY	SD		10/15/2015		'1,048	0	0	0	0	0	1,904	1,904	0	0	0
B8032602	ALCOA	TN		05/25/2018		78,703	0	0	0	0	0	14,770	14,770	0	0	0
A6052607	ATHENS	TN		12/31/2006		16,394	,   <u>,</u>	J0	0	.  0	0	5,413	5,413	ļ0	0	ļō
	BRENTWOOD	INTNI		11/24/2020 11/20/2019		02,764 28,095	J	0	0	0	0	9,273	9,273 12,786	0	0	0
	BROWNSVILLE	TN		08/21/2014		95,256	,	0		,	0			U	U	0
B2091401	CHATTANOOGA	TN		12/18/2012		16, 146	0	0	0	0	0	64,222	64,222	0	0	0
B2091401-1	CHATTANOOGA	TN.		08/04/2014		23,015	o [	0	0	0	0	11,889	11,889	0	0	0
B2103107	CHATTANOOGA	TN		01/08/2013	4	97,514	0	0	0	0	0	14,026	14,026	0	0	0
B4110603	CHATTANOOGA	TN		12/18/2014		50,927	0	0	0	00	0	11, 198	11, 198	0	0	0
B4110604	CHATTANOOGA	TN		12/18/2014		16,031	00	0	0	00	0	4,899	4,899	0	0	0
B8091804	CHATTANOOGA	TN.		11/30/2018		60,745	)	ļ0	0	0	0	8,794	8,794	0	0	0
B5111701	CLEVELAND	TNTN		01/20/2016		59,863	,	0	0	0	0	2,643	2,643	0	0	0
A8012202 B8010901	CORDOVA	INTN		03/31/2008		11, 127 91, 468	ر		0		0 n	2,868	2,868 3,183	0	0	
B9110802	CORDOVA	INTN		02/2//2018	4	30,213	j	n	n	n	n		2,611	n	n	n
C0081910	CORDOVA	TN		11/23/2020		22,060	0	0	0	0	0	6.656	6.656	0	0	0
A7080101	COVINGTON	TN.		10/19/2007		23,274	o [	0	0	0	0	2,892	2,892	0	0	0
B6040403	FAIRVIEW	TN		06/24/2016		17,974	0	0	0	0	0	6,785	6,785	0	0	0
B1053001	FRANKLIN	TN		08/09/2011		14,482	o	0	0	0	0	11,431	11,431	0	0	0
B6032306	FRANKLIN	TN		06/06/2016		67,443	0	0	0	00	0	26,421	26,421	0	0	0
C0081912	GERMANTOWN	TN		11/24/2020		34,956	<u> </u>	0	0	0	0	5,365	5,365	0	0	0
A6060202	HENDERSON	TN		12/31/2006		8,803	)  0	ļ0	ļ0	·  0	0	19,519	19,519	0	0	0

					All Mortgage L	oans DISPO	SED, Transf									1	
1	Loca		4	5	6	7				e/Recorded In			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	`/Accretion ´	Recognized		(8+9-10+11)		Disposal	eration	Disposal	Disposal	Disposal
B4061126	JACKSON	TN		09/25/2014		173.740	0	0	0		0	0	3,984	3,984	0	0	0
B2103101	JOHNSON CITY	TN		12/14/2012			0	0	0		0	0	8,720	8,720	0	0	0
B4022501	JOHNSON CITY	TN		04/25/2014		552,992	0	0	0		0	0	4,853	4,853	0	0	0
B4022502	JOHNSON CITY	TN		04/25/2014		774,533	0	0	0	)(	00	0	6,619	6,619	0	0	0
B4022504	JOHNSON CITY	TN		04/29/2014		1,333,910	0	0	0	(	00	0	11,400	11,400	0	0	0
B3051501	KINGSPORT	<u>TN</u>		07/30/2013		1,625,498	0	0	0		0  0	0	14,937	14,937	0	0	0
B8032802	LA VERGNE	IN	···	06/25/2018		2, 139, 658	0	0	0		0	0	12,252	12,252	0	0	0
A6061201	LENOIR CITYLENOIR CITY	TN		08/29/2006		1,869,042 102,890	0	0	0		0	0	15,561	15,561	0	0	0
B6070804	MCKENZIE	IN.		10/11/2016			0	0	0			0	5, 130	5, 130	0	0	0
B4061113	MEDINA	TN		08/21/2014		50,950	n	n	n	)	)n	0 n	3, 143	3, 180	n	n	n
A6113001	MEMPHIS	TN		02/08/2007		347,898	0	0	0	)   (	0	0	5,977	5,977	0	0	0
A8012310	MEMPHIS	TN		04/01/2008		354,233	0	0	0		0	0	5,227	5,227	0	0	0
B0082603	MEMPHIS	TN		12/09/2010		273,404	0	0	0		0	0	31,554	31,554	0	0	0
B1070501	MEMPHIS	TN		09/22/2011		485,071	0	0	0		0	0	17,697	17,697	0	0	0
B2041209	MEMPHIS	TN		08/31/2012		433,965	0	0	0	)  (	00	0	13,488	13,488	0	0	0
B7110102	MEMPHIS	TN		12/19/2017		1,958,235	0	0	0		00	0	13,748	13,748	0	0	0
B9060301	MEMPHIS	<u>TN</u>	···	08/16/2019		1,339,851	0	0	0		0  0	0	8,216	8,216	0	0	0
B9120201	MEMPHIS	TN		01/27/2020		4,118,512	0	0	0		0	0	24,997	24,997	0	0	0
C0081901	MEMPHIS	IN	···	11/23/2020		1,143,296	0	0	0			0	6,228 6,656	6,228	0	0	0
C0081902 C0081903	MEMPHIS	IN.		11/23/2020		1,222,060	0	0	0		0	0			0	0	0
C0081904	MEMPHIS	TN		11/23/2020			o	0	o		)o	0	5,050	5,050	o	0	0
C0081905	MEMPHIS	TN		11/23/2020		984,956	0	0	0	(	0		5,365	5,365	0	0	0
C0081906	MEMPHIS	TN		11/23/2020		1,143,296	0	0	0	(	0	0	6,228	6,228	0	0	0
C0081907	MEMPHIS	TN		11/23/2020		1,300,824	0	0	0		0	0	7,085		0	0	0
C0081908	MEMPHIS	TN		11/23/2020		1,063,720	0	0	0		00	0	5,794	5,794	0	0	0
C0081909	MEMPHIS	TN		11/23/2020		1,300,824	0	0	0		0	0	7,085		0	0	0
C0081911	MEMPHIS	TN		11/23/2020		1,970,724	0	0	0	(	00	0	10,734	10,734	0	0	0
C0081913	MEMPHIS	<u>TN</u>		11/24/2020		1,379,588	0	0	0		0  0	0	7,513		0	0	0
C0081914	MEMPHIS	TN		11/24/2020		1,300,824	0	0	0		0	0	7,085		0	0	0
C0081916 C0081917	MEMPHIS	TNTN	···	11/24/2020		1,418,564	0	0	0			0	7,726 8,155		0	0	0
C0081918	MEMPHIS	TN		11/24/2020		1,379,588	0		0			0	7,513	7,513	0	0	0
C0081919	MEMPHIS	TN		11/24/2020		1,222,060	0	0	0	(	0	0	6,656	6,656	0	0	0
C0081920	MEMPHIS	TN		11/24/2020		1,387,708	0	0	0	(	0	0	7,559		0	0	0
C0081922	MEMPHIS	TN		11/24/2020		1,716,568	0	0	0		0	0	9,349	9,349	0	0	0
A3062705	MT JULIET	TN		09/23/2003		905,020	0	0	0	(	00	0	24,482	24,482	0	0	0
B4012801	MURFREESBORO	TN		03/10/2014		208,456	0	0	0	0	00	0	2,794	2,794	0	0	0
B4091102	MURFREESBORO	TN		11/10/2014		522,672	0	0	0	·	0	0	6,744	6,744	o	0	0
B6120702	MURFREESBORO	IN		04/12/2017	<u> </u>	2,668,215	ļ0	0	ļ0	<u> </u>	0	0	17,087	17,087	ļ0	ļ0	ļ0
B9090605 A8022102	MURFREESBORO	TN		11/20/2019		3,527,306	0	0	0	<u> </u>	0	0	21,926 3,977	21,926	0	0	0
B2110502	NASHVILLE NASHVILLE	TN		05/22/2008			0	0	0		,	0	1,481	1,481	0	0	0
B4121501	NASHVILLE	TN		03/20/2015		765,302	n	n	n	,	)n	n	6,334	6,334	n	n	n
B8040301	NASHVILLE	TN		06/28/2018	<u></u>	1,659,856	n	n	n		) [	n	7.187	7.187	n		n
C0072301	NASHVILLE	TN.		10/08/2020		6, 157, 711	0	0	0		0	0	28,042	28,042	0	0	0
B9112202	OAK RIDGE	TN		02/20/2020		719,797	0	0	0		00	0	6,008	6,008	0	0	0
B4121102	PLEASANT VIEW	TN		04/09/2015		1,222,917	0	0	0	(	0	0	9,522	9,522	0	0	0
B4061114	SAVANNAH	TN		08/21/2014		52,928	0	0	0	(	00	0	3,265	3,265	0	0	0
B6072106	SEVIERVILLE	TN	·	10/11/2016		286,454	0	0	0	·	00	0	2,204	2,204	0	0	0
B4092901	SMYRNA	TN		10/29/2014			0	0	0	<u> </u>	0	0	6,067	6,067	0	ļ0	ļ0
B5111702	SPEEDWELL	TN		01/20/2016	····	427,909	0	0	0	<u> </u>	0	0	3,141	3,141	0	0	
A7032106A7102205	IULLAHUMA	IN		06/15/2007		325, 182	0	0	0		0	0	10,069 1,446	10,069	0	0	0
B6042001	ABILENE	ту		07/20/2016		2,154,016	n	0 n	n	,	)	0 n		1,446	n	0 n	0
B8101602	ALLEN	тх		12/21/2018		1,312,404	0	0	0	)   (	0		6,895	6,895	0	0	0
B5050602	ALVIN	TX	[	07/13/2015		1,144,083	0	0	0		0	0	8,734	8,734	0	0	0
B6101301	ALVIN	ТХ		01/11/2017		1,796,284	0	0	0	· [	0	0	19,652	19,652	0	0	0
RR 101R02	ALVIN	TV		01/16/2010		1 442 101		0			1	0	0 101	0 101		1	0

1	1	agation	4	Showing A	All Mortgage L I 6	oans DISPO	SED, Transf			e Current Que/Recorded Inv			1.4	15	16	17	10
1		ocation 3	4	5	6	Book Value/	8	Change 9	e in Book Value	e/Recorded Inv	vestment 12	13	14 Book Value/	15	16	17	18
		3				Recorded	0	9	Current	'''	12	13	Recorded				ļ
						Investment			Year's Other-		Total		Investment		Foreign		ļ
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized		(8+9-10+11)		Disposal	eration	Disposal	Disposal	Disposal
C0030901	ALVIN	TX	. , , , ,	05/26/2020	24.0	2.636.918	0	0	0	Cuioi	) 0	0	17,088		0	0	0
B3011807	AMARILLO	TX		03/25/2013		2,636,918 745,012	0	0	0	0	0	0	4,786	17,088 4,786	0	0	
C0013001	AMARILLO	TX		04/30/2020		16,718,907	0	0	0	0	00	0	207,278	207,278	0	0	0
B4111302 B2041902	ANDREWS	TX		02/27/2015		717,754	0	0	0		00	0	5,980 6,352	5,980 6,352	0	0	0
A4030308	ARLINGTON	ТХ		05/19/2012			0	0	0		)	0			0	0	
A5020401	ARLINGTON	TX		04/07/2005			0	0	0		0	0	15, 129	15, 129	0	0	, [0
A9080501	ARLINGTON	TX		09/30/2009		139,205	0	0	0		0	0	1,808	1,808	0	0	,0
A9122102	ARLINGTON	TX		02/16/2010		856,222	0	0	0		00	0	19, 113	19,113	0	0	0
B0061004	ARLINGTON	TX		08/20/2010			0	0	0		00	0	5,686 5.602	5,686 5,602	0	0	0
B3012403	ARLINGTON	TX		05/17/2013		1,097,567	0 N	0	n		)	0 n	6,622	6,622	0 N	0	,0
B4013102	ARLINGTON	TX		05/01/2014		756,646	0	0	0		0	0	6,181		0	0	,0
B4031803	ARLINGTON	TX		06/13/2014		511,938	0	0	0		0	0	5,995	5,995	0	0	0
B6100603	ARLINGTON	TX		12/13/2016		899,955	0	0	0		0	0	9,643	9,643	0	0	0
C0082501	ARLINGTON	TXTX		10/30/2020		4,396,585 226,526	0	0	0		)  0	0	25,419 7,955	25,419 7,955	0	0	0
A7042003	AUSTIN	TX		07/13/2007		291,913	0	0	0		)	0	4,677	4,677	0	0	0
A7060702	AUSTIN	TX.		08/27/2007		53,625	0	0	0		0	0	7,298		0	0	, [0
A7091102	AUSTIN	TX		12/13/2007		865,536	0	0	0		00	0	32,819	32,819	0	0	0
A8041804	AUST IN	TX		07/16/2008		157,936	0	0	0		00	0	2, 172	2, 172	0	0	0
A8052802 A8080802	AUSTIN AUSTIN	TX		07/23/2008		214,843	0	0	0		00	0		3, 113 28, 480	0	0	0
A8082003	AUSTIN	ТХ		10/23/2008			0	0	0		)	0	5,750		0	0	, v I
B0052102	AUSTIN	TX.	· · · · · · · · · · · · · · · · · · ·	07/28/2010		83,464	0	0	0		0	0	1,778	1,778	0	0	,0
B1021702	AUSTIN	TX		05/09/2011		941,988	0	0	0	0	0	0	15,225	15,225	0	0	0
B1090201	AUST IN	TX		11/18/2011		281,912	0	0	0		00	0	9,989	9,989	0	0	0
B2110602	AUSTIN	TX	·	01/30/2013			0	0	0		0	0	12,341	12,341	0	0	0
B3010802	AUSTIN	ТХ		03/12/2013 04/03/2013		613,565 943,479	0	0	0		)	0			0	0	,0 J
B3012803	AUSTIN	TX		03/29/2013		197,652	0	0	0		0	0	5,748	5,748	0	0	,0
B3032201	AUSTIN	TX		06/03/2013		767,322	0	0	0		00	0	11,218	11,218	0	0	
B3070802	AUST IN	TX		09/19/2013		402,314	0	0	0		00	0	5,486	5,486	0	0	0
B4013002 B4021204	AUSTIN	TXTX		04/30/2014		259,497 431,218	0	0	0		00	0	2,146 3,546	2,146 3,546	0	0	0
B4031004	AUSTIN	TX		05/30/2014		1,801,634	0	0	0		0	0			0	0	
B4070703	AUSTIN	TX		09/24/2014		625,727	0	0	0		0	0	5,004	5,004	0	0	,
B4090802	AUSTIN	TX		11/10/2014		365,920	0	0	0		00	0	2,867	2,867	0	0	0
B4112001	AUSTIN	TX		03/10/2015			·····ō	0	ō		ō	0	7,087	7,087	·····ō	ō	,
B5031102	AUSTIN	IX		05/26/2015 11/10/2015		443,608 2,175,792	0	0	0		,0	0	9,472 16,095	9,472 16,095	0	0	0
B5041303	AUST IN	TX.		06/25/2015		1,448,608	0	0	n		) [n	n	12,090	12,090	0	0	, [0]
B5050503	AUSTIN	TX		07/22/2015		448,030	0	0	0		0	0	3,401	3,401	0	0	0
B5051201	AUST IN	TX		08/14/2015		1,664,338	0	0	0		0	0	12,980	12,980	0	0	0
B5051302	AUST IN	TX	·- <del> </del>	06/19/2015	<u> </u>	2,877,773	0	0	ļ0	ļ	0	0	22,931	22,931	0	ļ0	0
B5061001	AUSTIN	IX		08/28/2015		698,994	0	0	0		0	0	5,453	5,453 10,711	0 		
B6041401	AUSTIN	TX		07/08/2016		5,843,937	0	0	0		0	0	65,555	65,555	0	0	,
B6051104	AUSTIN	TX		08/08/2016		2,146,989	0	0	0		0	0	16, 167	16,167	0	0	0
B6051804	AUST IN	<u>TX</u>		07/22/2016		3,570,203	0	0	0		0	0	27,531	27,531	0	0	0
B6062801 B6091502	AUSTIN	TXTX		09/30/2016		3,462,627	0	0	0		0	0	16,901	16,901 20,547	0	0	0
B6191502 B6110907	AUSTIN	TX		12/01/2016 02/28/2017		2,810,613	0 n	0 n	0 n		,	0 n	20,547	20,547	0 n	0	,
B7031306	AUSTIN	TX		06/21/2017		1, 182, 939	0	0	0		0	0	18,282		0	0	,
B7060601	AUSTIN	TX		08/01/2017		471,578	0	0	0		0	0	3,023	3,023	0	0	0
B7100901	AUST IN	TX		11/21/2017		618,959	0	0	0		0	0	4,277	4,277	0	0	0
B8050401 B8060102	AUSTIN	TX	·- <del> </del>	07/12/2018		855,209 629,748	0	0	ļ0	ļ	0	0	5,116	5,116	0	ļ0	,  0
B8092002	AUSTIN	TX		08/27/2018			۰	0	0		,	0	3,806 7,098	3,806 7,098	۰	0	,  0
B8121404	AUSTIN			02/06/2010	<u> </u>	1 0/6 203	۰۰۰۰		10		,	0	9.066	990, 1	٠٥	1	,  0

					All Mortgage Loans D	ISPOSED, Trans										
1	Location		4	5	6 7			e in Book Value	P/Recorded Inv			14	15	16	17	18
	2	3			Book V		9	10	11	12	13	Book Value/				
					Recor			Current				Recorded				
					Investi		_	Year's Other-		Total		Investment		Foreign		<b>-</b>
					Exclu		Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
					Accri		Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal Inter		(Amortization		Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior `		/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
C0022105	AUSTIN	TX		04/27/2020	1,	319,782 670,524	0	00	0	00	0	8,448	8,448	0	0	0
C0080301	AUSTIN	TX		10/09/2020	<u></u> ,,	670,524	0  0	00	0	0	0	10,190	10,190	0	0	0
W8060101	AUSTIN	TX		07/18/2018		413,749 332,963	J	0	0	0	0	3, 190		0	0	0
B2072703 B5012304	BASTROP	TX		04/17/2015		379,069	1	0	0	0	0	3, 119	3, 190		0	n
B8061401	BASTROP	TX.		08/22/2018		275, 123	0	0	0	0	0	1.634	1,634		0	0
A7092005	BAYTOWN	TX		12/12/2007		862,254	D	0	0	00	0	11,034	11,034		0	0
A8052901	BAYTOWN	TX		08/15/2008		402,598	0	00	0	0	0	10,651	10,651		0	0
B3022201	BAYTOWN	<u>TX</u>		05/06/2013		481, 100	0	0	0	0	0	4,604	4,604		0	0
B3022702	BAYTOWN	TX		05/07/2013		262,021	j	ō	ļ0	0	ļ0	3,995	3,995		0	0
B7092002 B9111502	BAYTOWN BAYTOWN		·	11/13/2017		361,937 713,982	,	0	0	0	0	9, 121 4,213	9, 121 4,213		0	
B9112102	BAYTOWN	TX		03/12/2020		330,680	,		U	,   <sup>0</sup>		4,213	4,213		U	
00012803	BAYTOWN	TX.		04/10/2020		670,975	)	0	0	0	0		3,937		0	0
B0032604	BEAUMONT	TX.		06/08/2010		766,642	D	0	0	00	0	13,993	13,993		0	0
B0070901	BEAUMONT	TX		09/14/2010		361,503	0	0	0	0	0	16,104	16,104	0	0	0
B1072101	BEAUMONT	TX		09/26/2011		.96,825	0	00	0	0	0	28,609	28,609	0	0	0
B6030204	BEDFORD	TX		10/03/2016		286,440	0	0	0	0	0	9,048	9,048	0	0	0
B8091703	BEDFORD	TXTX	·	11/21/2018		798,773	0	0	0	00	0	6,701	6,701	0	0	0
B9080901 B3051710	BEDFORD BELTON	TX		10/15/2019		422,477 710,133	J		0	0		2,551 6,661	2,551 6,661	0	0	0
B0011903	BOERNE	ТХ		03/12/2010		303,885	)	0	0	0	0	5,289	5.289		0	0
B2053102	BOERNE	TX		09/12/2012		414,083	0	0	0	0	0	3,746	3,746		0	0
C0081001	BRENHAM	TX		11/02/2020	2,	842,000	0	0	0	00	0	23,001	23,001		0	0
B7051501	BRYAN	TX		07/20/2017		621,480	D	00	0	00	0	4, 197	4, 197		0	0
B8062001	BUDA	TX		08/17/2018		832,371	2	0	0	0	0	5,031	5,031		0	0
A4031801	BURLESON BURLESON	TX		06/18/2004 04/30/2007		147,909 379,228	0	0	0	00	0	9,613	9,613 3,840		0	0
B6072801	BURLESON	TV		10/03/2016		992,964	)u		0	0	0		29,800		0	0
B5052203	CARRIZO SPRINGS	TX		07/21/2015	,	718,607	)	0	0	0	0	5,563	5,563		0	0
B0082401	CARROLLTON	TX.		11/01/2010		801,273	o	0	0	00	0	10,103	10,103		0	0
B8042605	CARROLLTON	TX		06/01/2018		921,089	0	00	0	0	0	5,543	5,543		0	0
B8051002	CARROLLTON	TX		07/26/2018		253,710	0	00	0	00	0	5,287	5,287		0	0
B8100802	. CARROLLTON	TX		12/13/2018		476,421	0	0	0	00	0	2,652	2,652		0	0
C0010601 B0061002	. CARROLLTON	TXTX	·	03/23/2020 08/20/2010	1,	162,634 241,040	, l	0	0	0	0	6,980 2,897	6,980 2,897	0	0	0
B6121304	CEDAR PARK	TX		08/20/2010		026,618	j	n	n	n	n	10.170	10.170		n	n
B7031305	CEDAR PARK	TX.		06/21/2017		563,991	j	0	0	0	0	8,715	8,715		0	0
B8040905	CEDAR PARK	TX		06/26/2018		567,776	0	0	0	0	0	3,475	3,475	0	0	0
B8082101	CLUTE			10/29/2018		031,976	0	0	0	0	0	8,966	8,966		0	0
B6011201	COLLEGE STATION	TX		03/30/2016		621,255	)	·  0	0	00	ļ0	4,702	4,702		0	0
B1020410 B1111702	CONROE CONROE			04/28/2011		991,986 873,427	ر		0	0		9,975	9,975 13,537		0	ļ0
B3102102	CONROE	TX		01/18/2012		987,058	)	,	U	,u	n				U	0 n
B4042403	CONFIGE	TX		07/31/2014		697,731	Ď	0	0	0	0	5,618	5,618		0	0
B4100202	CONROE	TX		12/11/2014		504,757	)	0	0	00	0	4,202	4,202	0	0	0
B7100909	CONROE	TX		12/22/2017	1,	414,035	0	0	0	0	0	9,414	9,414	0	0	0
B7100910	. CONROE	TX		12/22/2017		557,755	0	0	0	0	0	17,027	17,027		0	0
B7110201	. CONROE	TX		12/19/2017		498,459	j		0	0	ļ0	3,372	3,372		0	ļ0
B9112101	CONROE	TXTX		02/14/2020		574,976 568,763	J	0	0	0	0	3,413	3,413		0	0
B7012401	COPPELL	TX		04/06/2017		445,832	)	n	0 n	n	n		26,951		0 n	n
A6071301	CORPUS CHRISTI	TX		09/28/2006		189,962	j	0	0	0	0	2,511	2,511	0	0	0
A8012307	CORPUS CHRISTI	TX		03/14/2008		234,837	o [	0	0	0	0	3,555	3,555	0	0	0
A8090403	CORPUS CHRISTI	TX		11/24/2008		390, 100	0	0	0	0	0	19,452	19,452	0	0	0
B1092102	CORPUS CHRISTI			12/16/2011		642, 180	0	0	0	0	0	6,696	6,696		0	0
B3032202	CORPUS CHRISTI	TX		06/26/2013		812,425	)  o	·  0	0	00	0	7,443	7,443		0	0
B5061801	CORPUS CHRISTI	TX		08/27/2015		646,824	,	.   <u>0</u>	0			13,025	13,025		0	ļō
B6101804	CORPUS CHRISTI			01/13/2017		408,648	,		0	0	0	4,4/2	4,472		0	0

				Showing /	All Mortgage Loans	s DISPOS	SED, Transfe	erred or Rep	aid During the	e Current Qu	uarter						
1	Location	1	4	5	6	7		Change	e in Book Value	e/Recorded Inv	/estment		14	15	16	17	18
	2	3			Boo	ok Value/	8	9	10	11	12	13	Book Value/				
					Re	ecorded			Current				Recorded				
					Inv	vestment			Year's Other-		Total		Investment		Foreign		
					E	xcluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date		nterest	Increase	(Amortization)	Impairment	Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired		rior Year	(Decrease)	/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
B7092103	CORPUS CHRISTI	TX	1,500	12/01/2017	Duto 11	1,560,820	(DCCICCOC)	// tocretion	1 CCCOGTIIZCU	Otrici	(0.0.10.11)	DOOK VAIGO	15,276	15,276	Λ	Л	Λ
B7112801	CORPUS CHRISTI	TX		02/02/2018		702,101	0	0	0	0	0	0	4,547	4,547	0	0	0
B9101001	CORPUS CHRISTI	TX		12/10/2019		862,735	0	0	0	0	0	0	7,576		0	0	0
C0072204	CORPUS CHRISTI	TX		09/24/2020		2,039,563	0	0	0	0	0	0	9, 129	9, 129	0	0	0
B7022304	CROWLEY	TX		05/10/2017		438,547	0	0	0	0	0	0	6,895	6,895	0	0	0
B2071301	CYPRESS	TX		09/27/2012		498,692	0	0	0	0	0	0	7,595	7,595	0	0	0
B2091302	CYPRESS	TX		11/20/2012		374,576	0	0	0	0	00	0	5,736	5,736	0	0	0
B4080502	CYPRESS	TX		09/30/2014		802,654	0	0	0	0	0	0	6,696	6,696	0	0	0
B5080702 B5111105	CYPRESS	TXTX.		10/30/2015		644,545862,853	0	0	0	0	0	0	5, 104	5, 104 6, 489	0	0	0
B6051602	CYPRESS	TX		01/26/2016 07/27/2016		786,880	 n	0 n	0	0		0	5,489		0	0	0 n
B8021301	CYPRESS	TX		04/20/2018		3,237,354	 n	n	n	o	n	n	42,591	42,591	n	n	n
B9101601	CYPRESS	TX	L	01/10/2020	[	785,879	0		n		) [n	0	4.688	4,688	n	n	0
A5021001	DALLAS	TX		04/04/2005		330,703	0	0	0	0	0	0	5,967	5,967		0	0
B0042702	DALLAS	TX		07/01/2010		699,931	0	0	0	0	0	0	8,822	8,822	0	0	0
B0122201	DALLAS	TX	ļ	04/01/2011		919,642	0	0	0	0	00	0	10,623	10,623	0	0	0
B1081101	DALLAS	TX	ļ	11/16/2011		679,484	0	0	0	0	0	0	11,328	11,328	0	0	0
B2032901	DALLAS	TX		11/16/2012		1,733,124	0	0	0	0	0	0	22,401	22,401	0	0	0
	DALLAS	TXTX		09/13/2012		1,316,506	0	0	0	0	0	0	11,761	11,761	0	0	0
B2040906-1	DALLAS	TY		12/11/2017		1,273,164798,012			0	0		0	11,797	11,797 7,848	0	0	
	DALLAS	TX		08/31/2012		2,405,111	٥			0	)o				٥	0	
B3020501	DALLAS	TX		04/26/2013		821, 152		0	0	0	0	0	7,629		0	0	0
	DALLAS	TX		06/10/2013		631, 161	0	0	0	0	0	0	5,785	5,785	0	0	0
B3032503	DALLAS	TX		06/17/2013		1,245,667	0	0	0	0	0	0	11, 101	11, 101	0	0	0
	DALLAS	TX		08/29/2013		520,528	0	0	0	0	0	0	4,645	4,645	0	0	0
	DALLAS	TX		05/15/2015		127,536	0	0	0	0	0	0	1, 138	1, 138	0	0	0
B3051706	DALLAS	TX		07/25/2013		1,083,785	0	0	0	0	0	0	9,739	9,739	0	0	0
B3071202 B3071202-1	DALLAS	TX		10/31/2013		1, 101,533327,797	0	0	0	0	0	0		8,753 2,605	0	0	0
B3071202-1	DALLAS	TX		10/26/2017 09/25/2013		636 , 131	٥	0	0	0		0			0	0	0
B3110501	DALLAS	TX		01/22/2014		277,285	0		0	0	0	0	2,389	2,389		0	0
B4012404	DALLAS	TX		04/22/2014		241,389	0	0	0	0	0	0	1,811	1,811	0	0	0
B4012404-1	DALLAS	TX		05/12/2016		57,067	0	0	0	0	0	0			0	0	0
B5021101	DALLAS	TX		06/01/2015		941,506	0	0	0	0	0	0			0	0	0
	DALLAS	TX		08/11/2015		517,452	0	0	0	0	0	0	5,848	5,848	0	0	0
	DALLAS	TX		01/28/2016		1,830,870	0	0	0	0	00	0	12,495	12,495	0	0	0
B6021704	DALLAS	TX	····	04/14/2016		422,688	0	0	0	0	<u> </u>  0	0	3,226	3,226	0	0	0
B6031403 B6041403	DALLAS	TX		05/05/2016 06/06/2016		2,060,621	0	0	0	0	.  0	0	4,951 16,219	4,951	0	0	0
B6042201	DALLAS	TX		06/06/2016		3,344,155	 n	0 n	0	0	,  0 n	0				U	u
B6062001	DALLAS	TX		08/23/2016		2,005,371	o	n	n	n	n	n			n	n	n
	DALLAS	TX.		06/09/2017		1,991,646	0	0	0	0	0	0	18,415	18,415	0	0	0
B7032404	DALLAS	TX		05/31/2017		775,802	0	0	0	0	0	0	4,956	4,956	0	0	0
B7042103	DALLAS	TX	ļ	06/14/2017		981,905	0	0	0	0	00	0	9,632	9,632	0	0	0
B7082901	DALLAS	TX	ļ	10/12/2017		1,489,059	0	0	0	0	00	0	14,606	14,606	0	0	0
B7110801	DALLAS	TX	·	12/21/2017		1,508,725	0	0	0	0	0	0	9,968	9,968	0	0	0
B8012906	DALLAS	TXTX		04/20/2018		295,465	0	0	0	0	0	0	1,771	1,771	ō	0	0
B8061502	DALLAS	TX		08/17/2018		749,1311,974,965	0	0	0	3, 121	3, 121	0	2,769 16,282	2,769 16,282	0	0	0
	DALLAS	TX		08/23/2018		443,651	ا ۱	n	0 n	1,849	1,849	0 n	1,640	1,640	n	n	n
	DALLAS	TX		09/20/2018		1,922,785	0 0	0	0		0 0	0	11.087	11.087	0	0	0
	DALLAS	TX		06/28/2019		507,437		0	0	0	0	0	4, 117	4,117	0	0	0
B9071701	DALLAS	TX		09/25/2019		253, 183	0	0	0	0	0	0	2,066	2,066	0	0	0
B9090504	DALLAS	TX		12/18/2019		954,547	0	0	0	0	0	0	12,688	12,688	0	0	0
B9092401	DALLAS	TX		11/14/2019		1, 192, 015	0	0	0	0	0	0	7,570	7,570	0	0	0
B9092401-1	DALLAS	TX	ļ	02/08/2021		0	0	0	0	0	0	0	139,275	139,275	0	0	0
00012702	DALLAS	TX	····	04/06/2020	<b> </b>	4,261,633	0	ļ0	ļ0	0	.   <u>0</u>	ļ0	25,447	25,447	<u>0</u>	0	ļ0
C0051407	DALLAS	TX		07/31/2020		688,793	0	0	0	0	.  ō	0	8,510	8,510	0	0	0

				Showing A	All Mortgage L	oans DISPO	SED, Transf	erred or Repa	aid During th	ne Current Qu	uarter						
1	Location	า	4	5	6	7		Change	e in Book Valu	e/Recorded Inv	estment/		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other	-	Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment		Book Value		Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized		(8+9-10+11)		Disposal	eration	Disposal	Disposal	Disposal
B3031504	DEER PARK	TX		05/30/2013		1, 180, 577	0	0		0	0	0	11,298	11,298	0	0	0
B5020202	DEER PARK	TX		05/15/2015		947,382	0	0		00	0	0			0	0	0
B5111707	DEER PARK	TX		01/25/2016		633,696	0	0		00	0	0	12,285	12,285	0	0	0
B5121101	DEER PARK	TX		03/11/2016		1,966,490	0	0		)  0	0	0	37,344	37,344	0	0	0
B7031301	DEER PARK	TXTX		06/05/2017		1,383,871	0	0		)  0	0	0	9,259 4,759	9,259 4,759	0	0	0
B9011511	DEER PARK	TX		04/22/2019			 0			1	0		3,595	3,595	٥٥		0
B9011518	DEER PARK	TX		04/22/2019				0		0	0	0	4,052	4,052	0	0	0
B9011519	DEER PARK	TX		04/22/2019		1,060,937	0	0		0	0	0	4,351	4,351	0	0	0
B9011520	DEER PARK	TX		04/22/2019		906,524	0	0		0	0	0	3,797	3,797	0	0	0
B9011521	DEER PARK	TX		04/22/2019		768,368	0	0		0	0	0	3, 151	3, 151	0	0	0
B9011531	DEER PARK	TXTX		04/22/2019		746,354	0	0	ļ	0	·0	0	3, 127	3, 127	0	0	0
B9091702	DEER PARK	TX		12/13/2019		1,011,732 1,704,069	0	0		0	0	0	6,281	6,281 10,286	0	0	0
B5102702	DENTON	TX		01/08/2016		1,254,056	 0	0		)	0	0	8,813		ں۔۔۔۔۔۔ ۱	0	0
B6110301	DENTON	TX		12/29/2016		1,827,427	0	0		0	0	0		7,963	0	0	0
B7022301	DENTON	TX		05/10/2017		1,286,161	0	0		0	0	0	20,221	20,221	0	0	0
B9091206	DENTON	TX		11/22/2019		837,637	0	0	0	00	0	0	4,792	4,792	0	0	0
B7050103	DESOTO	TX	· · · · · · · · · · · · · · · · · · ·	07/07/2017		1,926,221	0	0		00	0	0	12,808	12,808 .	0	0	0
A7050101	DICKINSON	TXTX		07/27/2007		377,496 978,444	0	0		0	0	0	5,440 8,541	5,440 8,541	0	0	0
B3021203 B6111101	DICKINSON	TX		04/29/2013		941,334	٥٥	0		)u	0		6,799	6,799	ں ۱	0	
C0031804	DICKINSON	TX		06/11/2020		2,679,733	0	0		0	0	0	16,687	16.687	00	0	0
B3021201	DRIPPING SPRINGS	TX		04/17/2013			0	0		0	0	0	5,425		0	0	0
B6072803	DUNCANVILLE	TX		10/06/2016		1,118,012	0	0	0	00	0	0	8,345	8,345	0	0	0
B6111001	EDINBURG	TX		02/28/2017		1,601,744	0	0	0	00	0	0	56,914	56,914	0	0	0
B9051301	EDINBURG	TX		07/16/2019		529,519	0	0		0  0	0	0	4,380	4,380	0	0	0
A6122301	EL PASO	TXTX		08/31/2004		169,836 415,692	0	0		)  0	0	0	9,995	9,995 6,212	0	0	0
A9040101	EL PASO	TX		06/09/2009		205,235	٥١			)0	0	0	4,901	4,901	ں ۱		0
A9040701	EL PASO	TX		06/26/2009			0	0		0	0	0	21,248	21,248	0	0	0
B0060202	EL PASO	TX		08/05/2010		209,645	0	0		0	0	0	9,560	9,560	0	0	0
B1020301	EL PASO	TX		04/13/2011		234,540	0	0		0	0	0	8,431	8,431	0	0	0
B1020702	EL PASO	TX		04/13/2011		93,724	0	0		00	0	0	3,370	3,370	0	0	0
B1020706 B1030102	EL PASO	TXTX		04/13/2011		268,860 551,474	 n	0		0	0	0		9,665 19.352		0	0
B2022807	EL PASO	TX		04/13/2012		248,297	 0	0		)	0	0	2,348	2,348	ں ۱		0
B2031603	EL PASO	TX		05/23/2012		370,804	0	0		0	0	0	12,051	12,051	0	0	0
B2042003	EL PASO	TX		08/01/2012		1,866,039	0	0		0	0	0	11,765	11,765	0	0	0
B2060503	EL PASO	TX		08/02/2012		302,387	0	0		00	0	0	10,138	10,138	0	0	0
B2061304	EL PASO	TX		08/24/2012		1,239,265	0	0	ļ	0	ļ0	0	36,356	36,356	0	0	0
B2112601	EL PASOEL PASO	TXTX		02/27/2013		128 , 176 573 , 343	0	0	ļ	٥٥	·  0	0		6,350 .8,309	0	0	0
B3082601	EL PASO	TX		11/21/2013			 n	n		)	n	n	6,200	6.200	ں۔۔۔۔۔۔ ۱	n	n
B4030707	EL PASO	TX		11/14/2014		163, 198	0	0		0	0	0	4,876	4,876	0	0	
B5111804	EL PASO	ТХ		01/29/2016		364,968	0	0		0	0	0		7, 123	0	0	0
B7032701	EL PASO	TX		06/07/2017		623,885	0	0		00	0	0	10,167	10,167	0	0	0
B7032702	EL PASO	TX	· · · · · · · · · · · · · · · · · · ·	06/07/2017			0	0	ļ	00	0	0	14,266	14,266	0	0	0
B7112102	EL PASO	TXTX.		02/09/2018		1,351,023	0	ļ0	ļ	٥٥	0	ļ0	11,990	11,990	0	ļ0	]ō
B7112103 B8032803	EL PASO	TX		01/31/2018		1,113,901	 n	n		٥	0	n	9,956 2,179		ں ۱۰	n	0
B9070501	EL PASO	TX		09/20/2019		2,905,906	0	0		0	0	0			0	0	0
B9082902	EL PASO	TX.		12/10/2019		1,529,131	0	0		0	0	0	19,756	19,756	0	0	0
C0051802	EL PASO	TX		07/30/2020		4,711,633	0	0		0	0	0	27,681	27,681	0	0	0
C0072901	EL PASO	TX		10/28/2020		1,428,789	0	0		00	0	0	8,562	8,562	0	0	0
B2091306 B7062101	EULESS	TXTX		12/19/2012 08/31/2017		359,722	0	0		0	0	0	3,237	3,237	0	0	0
W6061301	FARMERS BRANCH	TX		08/31/201/		2,237,359	٠	0		,	0	0	60,730			0	0
B7020804	FLOWER MOUND	TX		04/26/2017		1,732,118	ں۔۔۔۔۔۔ ۱	n		)	n	n	11,269	11,269	ں۔۔۔۔۔۔ ۱	n	n
0000004	FOREST HILL	TV		00/00/0010		711 170	٥				^		2 001	0.001	٥		

				Showing /	All Mortgage Lo	ans DISPO	SED, Transf										
1	Location		4	5	6	7			e in Book Value				14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment		_	Year's Other-		Total		Investment		Foreign		<b>-</b>
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
A5092603	FORT WORTH	TX		11/30/2005		210,009	0	0	0	0	0	0	8, 127	8, 127	0	0	0
A6030905	FORT WORTH	TX		12/31/2006		54,020	0	0	0	0	0	0	2,054	2,054	0	0	0
A6091504 A7062502	FORT WORTH	TX		01/10/2007				0	0	0	0	0	9,357	9,357 13,867	0	0	0
B0061003	FORT WORTH	TX		08/20/2010		623,076	٥٥	n		o	0		7,490	7,490			
	FORT WORTH	TX.		11/12/2010			0	0	0	0	0	0	5,959	5,959		0	0
B4111404	FORT WORTH	TX		02/05/2015		471,650	0	0	0	0	0	0	3,778	3,778		0	0
B5121604	FORT WORTH	TX		03/09/2016		341,667	0	0	0	0	0	0	2,588	2,588		0	0
B6033003	FORT WORTH	TX		07/15/2016		2,508,437	0	0	0	0	0	0	18,787	18,787		0	0
B6101302	FORT WORTH	TX		11/18/2016		394,013	0	0	0	0	0	0	4,250	4,250		0	0
B7031304 B7031307	FORT WORTH	IX		06/21/201706/21/2017			0		0	0	0	0	12,736	12,736		0	0
B7100915	FORT WORTH	TX	ļ	12/07/2017			٥٠	ļ0	U	0		0				0	u
B8111902	FORT WORTH	TX		01/23/2019		325, 142	 0	0	0	0	0	0	1,781	1,781		0	0
B9091707	FORT WORTH	TX		12/20/2019		1,212,161	0	0		0	0	0	5,086	5,086	0	0	0
C0051404	FORT WORTH	TX		07/30/2020		762,589	0	0	0	0	0	0	9,424	9,424		0	0
B7011701	FRIENDSWOOD	TX		03/10/2017		931,926	0	0	0	0	0	0	6,493	6,493		0	0
B1011102	FRISCO	TX		03/23/2011		3,049,345	0	0	0	0	0	0	58,015	58,015		0	0
B1072102	FRISCO	TXTX		10/03/2011		1,144,426	0	0	0	0	0	0	12,660	12,660	0	0	0
B5120701	FRISCO	TX		02/11/2016		618,899 432,689		0		0	0	0	6,886	6,886 3,377			0
B7072601	GALVESTON	ТХ		10/12/2017		775,938	٥٥	0	0	0	0	0	5,738	5.738		0	
A7070601	GARLAND	TX.		09/19/2007			0	0	0	0	0	0	8,938	8,938		0	0
B2072702	GARLAND	TX		11/09/2012		666,435	0	0	0	0	0	0	19,115	19,115		0	0
B2082202	GARLAND	TX		10/29/2012		786,672	0	0	0	0	0	0	7 , 324			0	0
B5040204	GARLAND	TX		06/26/2015		262,893	0	0	0	0	0	0	3, 180	3, 180		0	0
B5120703	GARLAND	TX		02/11/2016		619,655	0	0	0	0	0	0	4,603	4,603		0	0
B9061303 B9062502	GARLAND	IX		08/05/2019		751,626 1,130,014	0	0	0	0	0	0	4,609	4,609 6,853		0	0
B9090502	GARLAND	TX		12/18/2019			٥٥		0	0 n			6,853	10,469		0	0
B4090301	GEORGETOWN	TX.		11/21/2014		276,267	0	0	0	0	0	0	2.286	2,286		0	0
B5081902	GEORGETOWN	TX		10/29/2015		176,840	0	0	0	0	0	0	1,382	1,382		0	0
B7031303	GEORGETOWN	TX		06/07/2017		1,369,042	0	0	0	0	0	0	21, 155	21, 155		0	0
B8053002	GEORGETOWN	TX		07/30/2018		925,640	0	0	0	0	0	0	5,629	5,629		0	0
B9080601	GEORGETOWN	TX		10/30/2019		1,995,591	0	0	0	0	0	0	12,312	12,312	0	0	0
B9080602	GEORGETOWN	TX		10/30/2019		1,436,826	0		0	0	0	0				0	0
B2121907	GRAND PRAIRIE	TY	-	02/27/2013			 n	n	n	n	0	n			n	n	0 n
B3120603	GRAND PRAIRIE	TX.		02/14/2014		694,519	0	0	0	0	0	0	5,977	5,977	0	0	0
B3121704	GRAND PRAIRIE	TX		03/25/2014		843,609	0	0	0	0	0	0	7,079	7,079		0	0
	GRAND PRAIRIE	TX		06/30/2014		700,216	0	0	0	0	0	0	5,908	5,908		0	0
B5050103	GRAND PRAIRIE	TX		07/27/2015		2, 186, 816	0	ļ0	0	<u>0</u>	0	0	15,828	15,828		ļ <u>0</u>	0
B6071801	GRAND PRAIRIE GRAND PRAIRIE	TXTX		10/05/2016 07/30/2019			0	ļ0	0	0	0	0	6,456 4,141	6,456 4,141		0	0
00120302	GRAND PRAIRIE	TX		01/30/2019		080,09U	u n	n		n	0 n	n	4, 141			n	0 n
B5030401	GRAPEVINE	TX		05/15/2015		933,821	0	0		n		0	8,026	8.026		0	0
B6021901	GRAPEVINE	TX		05/09/2016		1,023,234	0	0	0	0	0	0	7,647	7,647	0	0	0
B6050602	GRAPEVINE	TX		06/24/2016		5,359,283	0	0	0	0	0	0	40,592	40,592	0	0	0
C0031001	GRAPEVINE	TX		05/18/2020		592,683	0	0	0	0	0	0	3,710	3,710		0	0
A8020809	HARKER HEIGHTS	TX		04/18/2008		268,337	0	ļ0	0	ļ0	0	0	3,960	3,960		0	0
B1011702 B5042301	HARLINGENHASLET	TXTX		03/22/2011 06/19/2015		1,058,368	0		0	0	0	0				0	0
B7022303	HASLET	IXTX		05/19/2015		1,225,914	 n	0 n	0 n	n	0 n	0 n				0 n	0 n
B9020501	HELOTES	ТХ		03/13/2019		1,736,651		0		n		0	9,882	9.882		0	0
B9022001	HELOTES	TX		03/29/2019		1,583,583	0	0	0	0	0	0	9, 169	9, 169		0	0
B5060402	HIDALGO	TX		08/20/2015		206,588	0	0	0	0	0	0	4,355	4,355		0	0
	HORSESHOE BAY	TX		07/20/2018			0	0	0	0	0	0	5, 195	5, 195		0	0
A4030301	HOUSTON	TX		05/03/2004			0	ļ0	0	ļ0	ļ0	0	21,351	21,351		0	0
A4052502	HOUSTON	TX		08/19/2004		293,047	0		0	0	0	0	17,163			0	0

				Showing A	All Mortgage Loans DISF	OSED, Trans										
1	Location	1	4	5	6 7			e in Book Value				14	15	16	17	18
	2	3			Book Valu	e/ 8	9	10	11	12	13	Book Value/				
					Recorded			Current				Recorded				
					Investmer			Year's Other-		Total		Investment		Foreign		
					Excluding		Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
					Accrued		Year's		Deferred		Exchange	Accrued		Gain	Gain	Gain
			Loon	Data				Temporary		in			Consid			
			Loan	Date	Disposal Interest	Increase	(Amortization	) Impairment	Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date Prior Yea		/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
A6061902	HOUSTON	TX		09/06/2006	383,	02	00	0	0	00	0	14,445	14,445	0	0	0
A6062601	HOUSTON	TX		09/14/2006	197,	29	0  0	0	0	00	0	81,535	81,535	0	0	0
A6090801	HOUSTON	TX		11/17/2006	362,		0  0	0	0	0	0	5,739	5,739	0	0	0
A6091202 A7082104	HOUSTON	ТХту		11/30/2006	306,		0	0	0	0	0	5,494	5,494	0	0	0
A7092104	HOUSTON	TX		01/14/2008			0	0	0	0	0	2,282	2,282 5,835		0	0
A7101103	HOUSTON	TX		12/20/2007	387		)o	0	0	0	0	5,835	5,835	٥	0	0
A7102403	HOUSTON	TX		01/09/2008	185,		1	0				2,835	2,835	٥		n
A7112007	HOUSTON	TX		01/23/2008			)	0	0	0	0	4,761	4,761	0	0	0
A8012401	HOUSTON	TX		05/05/2008			0	0		0	0	11,224	11,224			0
A8061301	HOUSTON	TX		09/17/2008	1,725,		0	0	0	0	0	25,419	25,419	0	0	0
A8091101	HOUSTON	TX		11/21/2008	720,		0	0	0	0	0	18,520	18,520	0	0	0
A8091802	HOUSTON	ТХ		11/25/2008		76	0	0	0	0	0	10,877	10,877	0	0	0
A8112101	HOUSTON	TX		01/30/2009	413,	25	0	0	0	0	0	5,688	5,688	0	0	0
B0022604	HOUSTON	TX		04/30/2010	390,		0	0	0	00	0	20,311	20,311	0	0	0
B0030103	HOUSTON	TX	ļ	05/24/2010	2,091,		0	0	0	00	0	26, 170	26, 170	0	0	0
B0082602	HOUSTON	TX	ļ	12/10/2010	644,		00	0	0	00	0	74,392	74,392	0	0	0
B0092901	HOUSTON	TX		12/30/2010	511,		00	0	0	0	0	8,891	8,891	0	0	0
B1021006	HOUSTON	TX		04/19/2011	1,648,		0  0	0	0	00	0	18,641	18,641	0	0	0
B1021701	HOUSTON	TX		05/09/2011			0  0	0	0	00	0	16, 124	16, 124	0	0	0
B1032202	HOUSTON	TX		06/30/2011	937,		00	0	0	0	0	15,758	15,758	0	0	0
B1041505	HOUSTON	***************************************		07/01/2011 06/30/2011			0	0	0	0	0	28,872	28,872	0	0	0
B1042801 B1042802	HOUSTON	TXTX		06/30/2011			0	0	0	0	0	8,921			0	0
B1071103	HOUSTON	TX		09/29/2011			0		0	0	0	16,415	13,752		0	0
B1081501	HOUSTON	TX		11/01/2011			1	0	0	0		12,589	12,589	٥	0	n
B1081502	HOUSTON	TX		11/01/2011	1,145,	21 (	)o	0	0	0	0	19,669	19,669	٥	0	0
B1081701	HOUSTON	TX		10/31/2011	.581,		0	0	0	0	0	9,731	9,731		0	0
B1122901	HOUSTON	TX		02/21/2012			0	0	0	0	0			0	0	0
B2041004	HOUSTON	TX		06/29/2012		91	0	0	0	0	0	7,795	7,795	0	0	0
B2041901	HOUSTON	TX		06/22/2012	1,143,		0	0	0	00	0	10,704	10,704	0	0	0
B2042301	HOUSTON	TX		07/25/2012	965,	131	0	0	0	00	0	9,460	9,460	0	0	0
B2042401	HOUSTON	TX		05/30/2012	851,		0	0	0	00	0	13,800	13,800	0	0	0
B2060401	HOUSTON	TX		09/19/2012	2, 135,		0	0	0	00	0	21,596	21,596	0	0	0
B2060504	HOUSTON	TX		09/27/2012	455,	75	00	0	0	0	0	6,656	6,656	0	0	0
B2061303	HOUSTON	TX		09/28/2012	3,850,		0	0	0	<u>0</u>	0	37, 158	37,158	0	0	0
B2070204	HOUSTON	TX	·	09/25/2012	968,1		ر0 1ا ت	0	ļ0	<u>.</u> 0	ļ0	8,380	8,380	0	ļ0	ļ0
B2070204-1	HOUSTON	TXTX.	·	01/20/2017 09/19/2012	415, 759,		۷۰	0	0	0	0	5,889 7,681	5,889 7,681	0	0	0
B2070603 B2070604	HOUSTON	TX		09/19/2012			,		0		0			 n	0	
B2090401	HOUSTON	TX		10/29/2012			)  o	n	o	n	n	17,040	17,040	 n	n	n
B2101101	HOUSTON	TX		12/21/2012			)	n	n	n	0		7,834	٥	n	n
B2101701	HOUSTON	TX	[	12/19/2012		96	0	0	0	0	0	14,495	14,495	0	0	0
B2112101	HOUSTON	TX		02/26/2013		45	0	0	0	0	0	4,670	4,670	0	0	0
B2122801	HOUSTON	TX.		02/21/2013	1,028,		0	0	0	0	0	9,807	9,807	0	0	0
B3012301	HOUSTON	TX	ļ	03/27/2013	965,	182	0	0	0	00	0	14,738	14,738	0	0	0
B3022503	HOUSTON	TX		06/10/2013	887,		0	0	0	00	0	12,825	12,825	0	0	0
B3022701	HOUSTON	TX		04/25/2013			00	0	0	00	0	10,617	10,617	0	0	0
B3030403	HOUSTON	TX	ļ	05/21/2013	320,		0  0	0	0	00	0	27,826	27,826	0	0	0
B3032007	HOUSTON	TX	····	06/28/2013	689,	254  (	0	ļ <u>0</u>	0	·0	0	34, 152	34, 152	0	0	ļ0
B3050601	HOUSTON	TX		07/16/2013	528,1		,  0	0	0	ō	0	7,925	7,925	0	0	ļ
B3051001	HOUSTON	IXTY	·	08/12/2013	582,		ر ۱۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	0	0	0	0	5,457	5,457	0	0	0
B3112204 B3120502	HOUSTON	TX	·	02/21/2014			ړ٥	0	0	0	0	3,901	3,901	0	0	0
B3122001	HOUSTON	TX	ļ	02/28/2014			٠٠		0					 n		
B4021402	HOUSTON	TX		05/01/2014	471,		)o	n	n	n	n	4,009	4.009	 n	n	n
B4030704	HOUSTON	TX		05/29/2014	602,		0	0		0	0	5,049	5,049	0 0	0	0
B4030705	HOUSTON	TX	[	05/29/2014	1,720,		0	0	0	0	0	14,425	14,425	0	0	0
B4070201	HOUSTON	TX		09/09/2014	239,		0	0	0	0	0	2,934	2,934	0	0	0
D4000000	LIQUOTON	TV		40 /00 /0044	.500,		.		1	1	1	0.050	0.050			

					All Mortgage Lo	oans DISPO	SED, Transf										
1	Location		4	5	6	7			e in Book Value				14	15	16	17	18
	2	3		1		Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		<b>-</b>
						Excluding	Unrealized	Current	_ Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
				D.11	D'	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0	Gain	Gain	Gain
		<u>.</u>	Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B4120906 B4120909	HOUSTON	TXTX		02/09/2015			0	0	0	0	0	0	11,106	11,106	0	0	0
B5020203	HOUSTON	TX		02/11/2015 04/23/2015			 n	0	0	0	0	0			0	0	0
B5021301	HOUSTON	TX		04/14/2015		1,624,472	0	0	0	0	0	0	20,941	20,941	0	0	0
B5033101	HOUSTON	TX.		06/12/2015		1,066,011	0	0	0	0	00	0			0	0	0
B5040201	HOUSTON	TX		06/11/2015		3,140,071	0	0	0	0	0	0	157,301	157,301	0	0	0
B5040202	HOUSTON	TX		06/15/2015		2,076,785	0	0	0	0	00	0	26,370	26,370	0	0	0
B5041001	HOUSTON	TX		06/19/2015		258,530	0	0	0	0	0	0	5,427	5,427	0	0	0
B5042703 B5042801	HOUSTON	TX		06/25/2015		1,340,593 1,367,842	0	0	0	0	0	0	16,856	16,856	0	0	0
B5072201	HOUSTON			07/10/2015		1,367,842	u n	0	0 n	0 n	,u	0 n	16,520		U	0 n	U
B5072703	HOUSTON	ТХ		10/05/2015		208,061	 0	0	0	0	0	0	1,602	1,602	0	0	0
B5082603	HOUSTON	TX		11/13/2015		716,081	0	0	0	0	0	0			0	0	0
B5083101	HOUSTON	TX		11/10/2015		564,319	0	0	0	0	0	0	6,698	6,698	0	0	0
B5092902	HOUSTON	TX		11/18/2015		1,432,161	0	0	0	0	0	0	15,548	15,548	0	0	0
B5102201	HOUSTON	TX	ļ	02/22/2016	ļ	1,447,617	0	0	0	0	0	0	11,342	11,342	0	0	0
B5111301	HOUSTON	TXTXTX	·····	01/26/2016	·	806,293	0	0	0	ļ0	0	0	8,855	8,855	ļ0	0	0
B5111303 B6011901	HOUSTON	TX	· · · · · · · · · · · · · · · · · · ·	02/10/2016		928,806 1,011,547	0	0	0	0	0	0	6,309 7,544	6,309 7.544	0	0	0
B6040802	HOUSTON	TX		06/15/2016		1,444,298	 n	0	0	0	0	0	7,394		0	0	0
B6050201	HOUSTON	TX		09/29/2016		1,401,725	0	0	0	0	0	0	9,972	9,972	0	0	0
B6050202	HOUSTON	TX		07/29/2016		1,870,596	0	0	0	0	0	0	12,912		0	0	0
B6051601	HOUSTON	TX		07/27/2016		894,215	0	0	0	0	00	0	6,796	6,796	0	0	0
B6051701	HOUSTON	TX		07/12/2016		6,438,409	0	0	0	0	00	0	48,928	48,928	0	0	0
B6052601	HOUSTON	TX		09/28/2016		796,248	0	0	0	0	0	0	8,614	8,614	0	0	0
B6061701	HOUSTON	TXTX		09/13/2016		1,732,048 2,348,564	0	0	0	0	00	0	11,806	11,806	0	0	0
B6070801	HOUSTON	IX		09/09/2016		2,348,564	٠	0	0	0	0	0	16,858 7,286	16,858	0	0	0
B6072702	HOUSTON	TY		10/13/2016		1,870,930	٥٥	0		0	0	0	13,634	13,634	0	0	0
B6081201	HOUSTON	TX		11/02/2016		377,801	0	0	0	0	0	0	2,762	2,762	0	0	0
B6091902	HOUSTON	TX		11/23/2016		459,246	0	0	0	0	0	0	3,458	3,458	0	0	0
B6100605	HOUSTON	TX		12/09/2016		932,469	0	0	0	0	00	0	6,673	6,673	0	0	0
B6101801	HOUSTON	TX		01/12/2017		408,542	0	0	0	0	0	0	4,376		0	0	0
B6102401	HOUSTON	TXTX.		01/26/2017		1,561,786	0	0	0	0	00	0	11,621	11,621	0	0	0
B6110904 B6120201	HOUSTON	TX		01/13/2017		1,282,491	٠	0	0	0	0	0	9,686 4,105		0	0	0
B7011801	HOUSTON	TX		03/10/2017		597,835	00	0	0	0	0	0	9,945	9.945	0	0	0
B7020901	HOUSTON	TX		04/20/2017			0	0	0	0	0	0	5,605	5,605	0	0	0
B7021001	HOUSTON	TX		04/20/2017		2, 107, 751	0	0	0	0	0	0	14,948	14,948	0	0	0
B7050501	HOUSTON	TX		07/25/2017		853, 126	0	0	0	0	0	0	5,762		0	0	0
B7051505	HOUSTON	TX	ļ	07/31/2017		986,440	0	0	0	0	00	0	6,359	6,359	0	0	0
B7051602 B7063001	HOUSTON	TXTX	·····	08/07/2017	·	748,909	0	0	0	0	0	ļ0	4,951 57,266	4,951 57,266	0	0	0
B7100201	HOUSTON	TX	·····	12/15/2017		15,987,210	u n	n	0 n	n	,u	0			0 n	n	0
B7100201	HOUSTON	TX		12/15/2017		3, 107, 085	0	0	0	0	0	0	20,685	20,685	0	0	0
B7100203	HOUSTON	TX.		12/15/2017		4,364,097	0	0	0	0	00	0	29,053	29,053	0	0	0
B7100906	HOUSTON	TX		12/22/2017		447,075	0	0	0	0	0	0	2,977	2,977	0	0	0
B7100907	HOUSTON	TX		12/22/2017		779,803	0	0	0	0	0	0	5, 191	5, 191	0	0	0
B7100908	HOUSTON	TX	····	12/22/2017		1,320,465	0	ļ0	0	ļ0	0	ļ0	8,791	8,791	ļ0	0	0
B7100912 B7100912-1	HOUSTON	TXTX.	·····	12/22/201702/15/2019	·	2,079,474	0	0	0	0	0	ļ0	13,843		ļ0	0	0
B7 100912-1 B7 100913	HOUSTON	TX		12/22/2017	·····	3,659,873	 n	n	0 n	0 n	,   <sup>U</sup>	0	2,993		0 n	n	0
B7 102604	HOUSTON	TX		01/10/2018		1,366,319	0	0	0	0	0	0	9,042		0	0	0
B7103003	HOUSTON	TX		01/10/2018		354,440	0	0	0	0	0	0	2,273	2,273	0	0	0
B8012305	HOUSTON	TX		05/24/2018		1,383,636	0	0	0	0	0	0	12,455	12,455	0	0	0
B8020210	HOUSTON	TX		03/09/2018		561,298	0	0	0	0	0	0	5, 144	5, 144	0	0	0
B8020804	HOUSTON	TX	·	04/13/2018		856,556	0	0	0	0	00	0			0	0	0
B8030201	HOUSTON	TXTX	·	05/16/2018	···	6,847,561	0	ļō	ļ0	ļ0		ļ0	42,147	42,147	ļ0	ļ0	0
B8032603	HOUSTON			07/23/2018	·····	2,111,734	 n	0	0	0	0	0	13,055		0	10	0

				Showing A	All Mortgage Loans DISPO	OSED, Transf										
1	Location		4	5	6 7		Chang	e in Book Value/F	Recorded Inv	estment		14	15	16	17	18
	2	3			Book Value	8	9	10	11	12	13	Book Value/				
					Recorded			Current				Recorded				
					Investment			Year's Other-		Total		Investment		Foreign		
					Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
					Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal Interest	Increase	(Amortization	) Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior Year	(Decrease)	`/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
B8041101	HOUSTON	TX		06/21/2018		1	00	0	0	0	0	3,732	3,732 1,283	0	0	0
B8050901	HOUSTON	TX		07/18/2018	246,80	4	0	0	0	0	0	1,283	1,283	0	0	0
B8060702	HOUSTON	TX		08/10/2018	2,064,54	9	00	0	0	0	0	11,776	11,776	0	0	0
B8071202	HOUSTON	TX		08/30/2018	11,703,93	1  0	0	0	0	0	0	11,693	11,693	0	0	0
B8072303 B8080803	HOUSTON	TX		10/26/2018	4,277,48 973,42	1		0		0	0	24,348	24,348	0	0	0
B8090603	HOUSTON	TX		11/14/2018	650,07		0	0	0	0	0	2,623	2,623	0	0	0
B8102501	HOUSTON	TX		01/04/2019			0	0	0	0	0	4,297	4,297	0	0	0
B8110504	HOUSTON	TX		01/17/2019	914,59	2	00	0	0	0	0	5,097	5,097	0	0	0
B8111301	HOUSTON	TX		01/31/2019	481,36	6	0	0	0	0	0	2,683	2,683	0	0	0
B8112601	HOUSTON	<u>TX</u>		02/22/2019	1,327,34	7	0	0	0	0	0	11,070	11,070	0	0	0
B9010301	HOUSTON	TX		03/07/2019	2,895,15		<u>0</u>	0	0	ļ0	0	16,492	16,492	0	0	0
B9011502 B9011504	HOUSTON	TXTX		04/22/2019	1,737,33 737,32	ړ۵	.  0	0	0	0	ļ0	7,277		0	ļ0	0
B9011505	HOUSTON	TX		04/22/2019	737,32	3	,  u	n	 n	0 n	0	3,023	3,023	0 n	n	0
B9011506	HOUSTON	TX		04/22/2019	670,91		0	0	0	0	0	2,751	2,751	0	0	0
B9011507	HOUSTON	TX		04/22/2019	1,547,30	2	0	0	0	0	0	6,344	6,344	0	0	0
B9011509	HOUSTON	TX		04/22/2019	1,661,03	1	0	0	0	0	0	6,810	6,810	0	0	0
B9011510	HOUSTON	TX		04/22/2019	2,132,56		0	0	0	0	0	8,744	8,744	0	0	0
B9011513	HOUSTON	TX		04/22/2019	1,125,91		00	0	0	0	0	4,717	4,717	0	0	0
B9011514	HOUSTON	TX		04/22/2019	549,83		0	0	0	0	0	2,304	2,304	0	0	0
B9011516	HOUSTON	TX		04/22/2019		1		0		0	0	3,447	3,447	0	0	0
B9011517	HOUSTON	TX	· · · · · · · · · · · · · · · · · · ·	04/22/2019	714,79			0	0	0		2,995	2,995	0	0	0
B9011522	HOUSTON	TX		04/22/2019	2,095,62		0	0	0	0	0			0	0	0
B9011523	HOUSTON	TX		04/22/2019	1,064,53	7	00	0	0	0	0	4,364	4,364	0	0	0
B9011524	HOUSTON	TX		04/22/2019	440,33		0	0	0	0	0	1,845	1,845	0	0	0
B9011525	HOUSTON	TX		04/22/2019	481,56		00	0	0	0	0	2,017	2,017	0	0	0
B9011526	HOUSTON	ТХтх		04/22/2019	545,27	0	0	0	0	0	0	2,284	2,284	0	0	0
B9011527 B9011528	HOUSTON	TX		04/22/2019				0		0	0	3,963	3,963	0	0	0
B9011529	HOUSTON	TX		04/22/2019	947,78		0	0	0	0	0	3,887	3,887	0	0	0
B9011530	HOUSTON	TX		04/22/2019			0	0	0	0	0	2,268	2,268	0	0	0
B9011532	HOUSTON	TX		04/22/2019	413,34	o	0	0	0	0	0	1,732	1,732	0	0	0
B9011533	HOUSTON	TX		04/22/2019	572, 18	90	00	0	0	0	0	2,346	2,346	0	0	0
B9011534	HOUSTON	TX		04/22/2019		9	<u> </u>  0	0	<u>0</u>	0	0	3, 132	3, 132	<u>0</u>	<u>0</u>	0
B9011535	HOUSTON	TX		04/22/2019	1,727,86		0		0	ļ0	ļ0	7,085	7,085	ļ0	ļ0	0
B9011536	HOUSTON	TX		04/22/2019	1,901,29 1,368,88		,	0 	u	0 n	U	7,964	7,964		U	U
B9071603	HOUSTON	ТХ		10/04/2019	1,050,81	7	0	0	0	0	0	6, 125	6, 125	0	0	0
B9072501	HOUSTON	TX		10/15/2019	722,87		0	0	0	0	0	6,428	6,428	0	0	0
B9091703	HOUSTON	TX		12/10/2019		9	0	0	0	0	0	5,501	5,501	0	0	0
B9111901	HOUSTON	TX		02/07/2020	2,673,83	§  0	·  0	ļ0 ļ	0	0	0	15,860	15,860	0	0	0
B9112103	HOUSTON	TX		02/19/2020	716,95	<u></u>	0	0	0	ļ0	0	4,328	4,328 5,270	0	0	0
C0011501 C0012101	HOUSTON			03/12/2020	611,20 1,909,50					0		5,270	5,270	0	0	0
C0021909	HOUSTON	TX		05/04/2020	1,575,34	7	,o	n	 n	n	n			n	n	n
C0030902	HOUSTON	TX.		05/20/2020	2,126,54	3	0	0	0	0	0	13,780	13,780	0	0	0
C0032601	HOUSTON	TX		06/12/2020	1,043,26	4	0	0	0	0	0	34,526	34,526	0	0	0
C0061101	HOUSTON	TX		08/27/2020	3,339,61		0	0	0	0	0	20,581	20,581	0	0	0
C0072401	HOUSTON	TX		08/31/2020	5,368,94		·	ļ0 ļ	0	0	0	31,373	31,373	0	0	0
C0083102 C0091502	HOUSTON	TX		11/03/2020			0	0	0	ļ	0	7,076		ō	0	0
C0091502 C0091601	HOUSTON	ТХ		11/30/2020	3,897,60 1,867,60		0		0	0	0	32,435	32,435	0	0	0
C0102302	HOUSTON	TX		12/17/2020	3,800,00		,o	0	 n	n	n	514,718	514.718	n	n	n
C0102606	HOUSTON	TX.		01/05/2021	0,000,00	Ď	0	0	0	0	0	2,591,481	2,591,481	0	0	0
C0102901	HOUSTON	TX		12/22/2020	9,600,00	0	00	0	0	0	0	1,288,359	1,288,359	0	0	0
C0111803	HOUSTON	TX		01/28/2021	ļ	0	٥٥	0	0	0	0	645,070	645,070	0	0	0
C0111901	HOUSTON	TX		01/15/2021		0	<u> </u> 0	ļ0 ļ	0	0	0	750	750	0	0	0
00111903	HOLISTON	TV		02/26/2021												

				Showing A	All Mortgage Loans DI	SPOSED, Trans										
1	Location	1	4	5	6 7		Chang	e in Book Value	e/Recorded Inv	estment		14	15	16	17	18
	2	3			Book V	alue/ 8	9	10	11	12	13	Book Value/				
					Recor			Current				Recorded				
					Investr			Year's Other-		Total		Investment		Foreign		
					Exclud		Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
					Accru		Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal Intere	st Increase	(Amortization	) Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior Y	ear (Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
A8022208	HUMBLE	TX		04/22/2008		92,604	00	00	0	00	0	2,569	2,569	0	0	0
B0081101	HUMBLE	TX		10/26/2010		02,222	0	00	0	0	0	3,614	3,614	0	0	0
B4022801	HUMBLE	TXTX		05/02/2014		90,025 40,006	0	0	0	0	0	15,638		0	0	0
B8021303 B8080702	HUMBLE	TY		04/20/2018		59,349	n		0	0	0	2.560		٥	0	0
B8121703	HUMBLE	TX		.02/14/2019		69.883	0 (	0	0	0	0	2,084	2,084	0	0	0
B9081201	HUMBLE	TX		11/19/2019		96,020	0	0	0	00	0	6,217	6,217	0	0	0
A3111903	HUNTSVILLE	TX		03/22/2004		98,246	0	00	0	00	0	20,607	20,607	0	0	0
B4030501	HURST	TX	·	05/29/2014	6	03, 130	0	0	0	0	0	5,543	5,543	0	0	0
B7101203 B2061402	HUTTOIRVING	TXTX	·····	12/19/201709/12/2012		43,859 10,918	u	0	ļ0		0	2,956	2,956 9,645	0	0	0
B3041802	IRVING	TY		05/13/2013	11,0	75, 193	n	,  0	u	,u	0 n	9,645	9,645	 n	n	n
B4010804	IRV ING	TX		04/15/2014		29,667	0	,	0	0	0			 0	0	0
B4123101	IRVING	TX		05/01/2015	<u>g</u>	19,367	0	0	0	00	0	11,535	11,535	0	0	0
B7051703	IRVING	TX		07/27/2017	4,0	00,621	0	00	0	0	0	26,600	26,600	0	0	0
B7051704	IRVING	TX	ļ	07/27/2017		04,933	0	0	0	0	0	15,992	15,992	0	0	0
B7051705	IRVING	TXTX	·	07/27/2017	ļ1, <u>3</u>	33,531 74,030	0  0	)  0	ļ0	0	0	8,868	8,868 8,330	0	0	0
A7022103	KATY	TX		07/31/2020 04/24/2007		74,030 66,861	n		0	0	0				0	0
A7032210	KATY	TX		04/24/2007		59,796	0	0	0	0	0	9,611	9,611		0	0
A8060401	KATY	TX		02/03/2009		06,547	0	0	0	0	0	9.466	9,466	0	0	0
A9040104	KATY	TX		06/10/2009	8	42,841	0	00	0	0	0	18,027	18,027	0	0	0
B0040801	KATY	TX		05/28/2010		88,397	0	00	0	0	0			0	0	0
B3041002	KATY	TX		07/23/2013		61,654	0	0	0	0	0	3,922	3,922	0	0	0
B3050203	KATYKATY	TXTX		07/25/2013 01/14/2014		52,182 42,798	n		0	0	0	9,811 9,847	9,811 9,847	٥	0	0
B4030702	KATY	TX		05/19/2014	, ,	00,794	0 (	0	0	0	0	7,652		0	0	0
B5021003	KATY	TX		03/19/2015		91,741	0	0	0	00	0	8,392	8,392	0	0	0
B5080501	KATY	ТХ		10/14/2015	1	77,416	0	00	0	0	0	5, 126	5, 126	0	0	0
B5100802	KATY	TX		01/14/2016		81,733	0	00	0	0	0	6,918	6,918	0	0	0
B6012201 B6022204	KATY	TXTX	· · · · · · · · · · · · · · · · · · ·	03/18/2016		45,144 84,180	0	0	0	0	0	10,020	10,020 15,232		0	0
B6050601	KATY	TX		07/20/2016		00,463	n	,		0		8,991	8,991	٥	0	0
B6070601	KATY	TX		10/26/2016	1,1	95,787	0	0	0	00	0	9,057	9,057	0	0	0
B9020102	KATY	TX		05/02/2019		20,784	0	00	0	0	0	16,430	16,430	0	0	0
B9102203	KATY	TX		01/15/2020		41,424	0	00	0	0	0	5, 196	5, 196	0	0	0
C0030605	KATYKELLER	TXTX		05/27/2020		93,433	0	0	0	0	0	14,355	14,355	0	0	0
A8011605	KELLER	TX		04/15/2008		48,635 94,305	n	,0	ļ	,  0 n	0	5,705 5,455	5,705 5,455	0 n	0	0
B2050212	KERRVILLE	TX		07/31/2012		57,794	0	0		0	0	16,811	16,811	0	0	0
A6042502	KILLEEN	TX		12/31/2006	1	90,413	0	0	0	0	0	3,500	3,500	0	0	0
B2031501	KILLEEN	TX		05/30/2012	1,1	36,610	0	00	0	0	0	10, 185	10 , 185	0	0	0
A7032806	KINGWOOD	TX		06/25/2007		65,739 68.097	0	0	ļ0	0	0	2,603	2,603	0	0	0
B3101601	K I NGWOOD			01/07/2014		68,097 67,818	n	0	0	0	0	7,301 7,135		0 n	0	0
A8041801	KYLE	TX	·····	06/30/2008		92,273	Ď	,	n	0	0	4,201	4,201	 0	0	0
B2091102	KYLE	TX		10/29/2012		53,095	0	0	0	0	0	4,498	4,498	0	0	0
A6042803	LA PORTE	TX		07/26/2006		41,726	0	00	0	0	0	43,418	43,418	0	0	0
B1051001	LA PORTE	TX	ļ	08/02/2011		98,850	0	0	0	0	0	5, 181	5, 181	0	0	0
B9011503	LA PORTE	TXTX	·····	04/22/2019		38,479 01,165	u  (	0	0	0	ļ0	6,863	6,863 3,775	0	0	0
B9040201	LAGUNA VISTA	TX	·····	04/22/2019		32.677	0	,	n	0	0	2,844	2.844	 0	0	0
B4021403	LAKE JACKSON	TX		04/11/2014		26,596	0	0	0	00	0	8,779	8,779	0	0	0
B5091401	LAKE JACKSON	TX		11/18/2015	1,4	03,226	0	0	0	0	0	9,390	9,390	0	0	0
B3081601	LAKEWAY	TX	ļ	10/30/2013		46,505	0	)  0	0	0	0	9,908	9,908	0	0	0
A5051002	LANCASTER	TX		08/19/2005		20,460	0	0	0	0	0	10,500	10,500	0	0	0
A7101102 B3060702	LANCASTER	TX	·	12/19/2007 08/30/2013		93,005 02,786	n	0		0	0	4,327 8,093	4,327 8,093		0	0
A8070102	LAREDO	TX		10/01/2008		19, 163	0	,	n	n	n	5,299	5,299	 n	n	n
0000000	LADEDO	TV		05/00/2000		ED 00E	n  '					14 547	44 FA7			

					All Mortgage Loans D	SPOSED, Trans										
1	Location		4	5	6 7			e in Book Value	/Recorded Inv			14	15	16	17	18
	2	3			Book V		9	10	11	12	13	Book Value/				
					Recor			Current				Recorded				
					Investr		_	Year's Other-		Total		Investment		Foreign		
					Exclu		Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
					Accru		Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal Inter		(Amortization		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior \	'ear (Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B4122909	LAREDO	TX		02/20/2015		01,060	0	00	0	00	0	1,675		0	0	0
B5090201	LAREDO	TX		12/18/2015		81,299	0	00	0	0	0	6, 113	6, 113	0	0	0
B5090202 B5111803	LAREDO LAREDO	TX	·	12/18/2015		03,607 59,746	,	0	0	0	0	4,721 2,007	4,721 2,007	0	0	0
B8012901	LAREDO	TX		05/04/2018		90,201	)	0	0	0		2,570	2,570			
B8050406	LAREDO	TX.		07/13/2018		21,276	0	0	0	0	0	1,859	1.859		0	0
B8091001	LAREDO	TX		11/14/2018		89,993	)	00	0	00	0	10,496	10,496	0	0	0
B8101701	LAREDO	TX		12/21/2018	2,	63,751	)	00	0	00	0	11,348	11,348		0	0
B8111202	LAREDO	TX	-	02/28/2019		91,071	0	0	0	0	0	58,659	58,659		0	0
B9010402 B9073102	LAREDO	TX		03/08/2019		253,953 97,014	,	0	0	0	0	2, 131	2, 131 8,585		0	0
B9073102 B4011701	LEAGUE CITY			09/30/2019		97,014 85,602	,		0	,0	0	8,585	8,585		0	0
B4042301	LEAGUE CITY	TX		06/27/2014		20,289	)	,	n	n	0	13,255	13,255		n	n
B4070303	LEAGUE CITY	TX.		09/19/2014	1.3	67,829	)	0	0	0	0	10,559	10,559		0	0
B6030901	LEAGUE CITY	TX		05/13/2016	3,	46,202	)	0	0	0	0	22,745	22,745	0	0	0
B6112101	LEAGUE CITY	TX	.	02/06/2017		01,214	0	00	0	0	0	7,414	7,414		0	0
B6112802	LEAGUE CITY	TX	.	02/13/2017	1,5	76,150	0	0	0	0	0	13,304	13,304	0	0	0
B9050305	LEAGUE CITY	TX		06/20/2019		16,670 86,621	0	0	0	0	0	3, 150 4, 139	3, 150		0	0
B5030205	LEWISVILLE	TY		08/23/2019		84,817	J		0	0	0		4, 139		0	0
B9013102	LIVE OAK	TX		03/28/2019		31, 184	)	0	0	0		15,235	15,235		0	0
B3031403	LONGVIEW	TX.		06/27/2013		09,888	0	0	0	0	0				0	0
C0063007	LONGVIEW	TX		09/03/2020		51,275	0	0	0	00	0	13, 190	13, 190		0	0
A4072103	LUBBOCK	TX		08/30/2004		52,853	0	00	0	00	0	9,008	9,008		0	0
B3011806	LUBBOCK	TX		03/25/2013		92,314	)	0	0	0	0	4,447	4,447		0	0
B5032401	MADISONVILLE	TX	·	06/12/2015		21,361 62,040	0	0	0	00	0	17,897	17,897		0	0
A4081902 B5021302	MAGNOL I A			11/18/2004 04/15/2015		77,403	J		0	0	0	5, 112 6.569	5, 112 6.569	0	0	0
B5070801	MAGNOLIA	TY	·	09/10/2015		69,576	)	0	0	0	0	2,066	2,066		0	0
B6111003	MAGNOLIA	TX		01/25/2017		51,582	Ď	0	0	0	0	11,253	11,253		0	0
B4090404	MANSFIELD	TX		10/16/2014		14,228	0	00	0	0	0	5,760	5,760		0	0
B8090506	MANSFIELD	TX		12/04/2018		00,001	0	00	0	00	0	2,478	2,478		0	0
B4090405	MARSHALL	TX	·	10/17/2014		38,460	0	0	0	0	0	5,244	5,244		0	0
B8042302 B9031301	MARSHALL MATHIS		·	06/27/2018 05/23/2019		58,443 97,733			0	0	0	2, 105 2,562	2,105 2,562		0	0
B3051403	MCALLEN	TX	· · · · · · · · · · · · · · · · · · ·	08/28/2013		82,672	)	0	0	0	0	6,325	6,325	0	0	0
B3051404	MCALLEN	TX		08/28/2013		96,781	0	0	0	0	0	2,751	2,751		0	0
B3051405	MCALLEN	TX		08/28/2013		79,527		0	0	00	0	9,073	9,073		0	0
B3051406	MCALLEN	TX		08/28/2013		52,994	)	0	0	0	0	6,050	6,050		0	0
B3051407	MCALLEN MCALLEN	TX		08/28/2013		57, 133	<u></u>		0	.  ō	0	4,233	4,233		0	0
B3051408 B3051409	MCALLEN	TX	-	08/28/2013		11,335 21,474	,		0	0	0	1,958 3,905	1,958		0	0
B3051411	MCALLEN	TX	-	08/28/2013		54,297	,	n	n	n	n	1,432	1,432		n	n
B3051412	MCALLEN	TX.		08/28/2013		36,865	0	0	0	00	0	2, 194	2, 194		0	0
B3051413	MCALLEN	TX	.	08/28/2013		37,425	)	0	0	0	0	2,201	2,201	0	0	0
B3051414	MCALLEN	TX	-	08/28/2013	ļ	45,247	)	0	0	0	0	4, 124	4, 124		0	0
B3103105	MCALLEN	TX		01/23/2014		28,067	j		0	0	0	2,721	2,721		0	ļ0
B3103106 B3103107	MCALLEN MCALLEN			01/23/2014		63,030 95,514	,	0	0	0	0	2, 182 2, 453	2, 182 2,453	0	0	0
B3103108	MCALLEN	TX		01/23/2014		24,077	)	n	n	n	n	10,981	10,981	n	n	n
B8091303	MCALLEN	TX		11/30/2018		10,965	Ď		0	00	0	16,004	16,004	0	0	0
B9102301	MCALLEN	TX		01/08/2020		46,776	)	0	0	0	0	5,057	5,057	0	0	0
A7102407	MCKINNEY	TX	.	12/11/2007		19,603	0	00	0	00	0	4,506	4,506	0	0	0
B4010805	MCKINNEY	TX	.	03/31/2014		39,745	)	ļ0	0	0	0	4, 121	4, 121	0	0	0
B4080701 B4110302	MCKINNEY	TX	-	11/26/2014		91,514	,	0	0	0	0	6,417	6,417	0	0	ļ0
B5010905	MCK I NNEY			12/11/2014 04/23/2015		98,054 84,769	,	0	0	0	0	19,238	19,238		0	0
B5110303	MCK I NNEY	TX	-	02/03/2016		50.580	j	n	n	n	n	4.068	4,068		n	n
B8051101	MCKINNEY	TX.	. [	07/12/2018		86,991		0	0	0	0	2,913			0	0
RQN5NQNA	MOKINNEA	TY		08/30/2010		18 909	1		0		0	7 260	7 260		0	0

				Showing A	All Mortgage Loans DIS	POSED, Trans										
1	Location		4	5	6 7		Chang	e in Book Value	/Recorded Inv	estment/		14	15	16	17	18
	2	3			Book Va		9	10	11	12	13	Book Value/				
					Record			Current				Recorded				
					Investm			Year's Other-		Total		Investment		Foreign		
					Excludi		Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
					Accrue		Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal Interes		(Amortization		Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior Ye	ar (Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
C0112001	MCK I NNEY	TX		01/19/2021		0	0	0	0	0	0	1,031,105	1,031,105 10,172	0	0	0
B0111102	MESQUITE	TX		01/21/2011	84	3,776	0	0	0	0	0	10,172	10,172	0	0	0
B3062605 B9090503	MESQUITE	TX	· · · · · · · · · · · · · · · · · · ·	09/30/2013	1,95	', 110		0	0	0	0	17,291	17,291		0	0
B1042701	MIDLAND	TX		07/29/2011	1,40		1	0	۰۰۰	0	0	15,863	15,863		0	
B1042701-1	MIDLAND	TX.		05/15/2015		1,457	0	0	0	0	0	4,200	4.200		0	0
B3042201	MIDLAND	TX		07/02/2013		2,806	0	0	0	0	0	6,964	6,964	0	0	0
B6092802	MIDLAND	TX		12/09/2016	1,44	),023	0	00	0	0	0	10,620	10,620		0	0
B8090504	MIDLAND	TX		11/07/2018	34	,328	0	0	0	0	0	1,894	1,894		0	0
B5082604 B0041503	MILLSAP	TX	-	11/10/2015	1, 18		,	0	0	0	ļ0	23,276	23,276	0	0	0
B6020201	MISSION		·	06/04/2010 04/15/2016	1,01 1,64		,	0	0	0	0	13,277	13,277 12,578	0	0	0
B2080302	MISSOURI CITY	TX	·	10/04/2012		9,717	)	,	o	0	n				n	n
B2080303	MISSOURI CITY	TX.		10/04/2012	42	,042	Ď	0	0	0	0	6,417	6,417		0	0
B5092501	MISSOURI CITY	TX		12/07/2015	1,22	,267	0	0	0	0	0	8,112	8,112		0	0
B8041201	MISSOURI CITY	TX	.	06/07/2018	76	,760	0	00	0	0	0	3,231	3,231	0	0	0
B9101002	MISSOURI CITY	TX	.	01/14/2020	59	3,555	0  0	0	0	0	ļ0	3,633	3,633	0	0	0
C0021105	NEW BRAUNFELS	TX		04/24/2020		3,652	0	0	0	0	0	4,945	4,945 41,217	0	0	0
B1122101	NORTH RICHLAND HILLS			06/30/2011	1,10		J	0	٥٥	0	0	41,217	41,217		0	0
B1122101-1	NORTH RICHLAND HILLS	TY		03/26/2020		5,713	)	0	٥٥	0	0	4.138	4, 138		0	0
A7031902	ODESSA	TX		05/31/2007		9,443	0	0	0	0	0	5,811	5.811		0	0
B9091604	ODESSA	TX.		12/02/2019		,709	)	0	0	0	0	8,228			0	0
B5062201	ORANGE	TX		10/16/2015		2,621	D	0	0	0	0	7,619			0	0
B2092801	PALESTINE	TX		11/13/2012		3,304	0	0	0	0	0	9,060	9,060		0	0
B9050602 B1041301	PANTEGO PASADENA	TX		07/02/2019	79	,381 5,743	0	0	0	0	0	4,636 15,087	4,636 15,087		0	0
B1041511	PASADENA PASADENA	TY		06/20/2011		7, 115	)	0	٠٥	0	0	11.555	11.555	0	0	0
B3061402	PASADENA	TX		09/05/2013	1,41		)	0	0	0	0	19,316	19,316		0	0
B6091904	PASADENA	TX.		11/28/2016		,801	Ď	0	0	0	0	2,762	2,762		0	0
B9090505	PASADENA	TX		12/18/2019		,268	0	0	0	0	0	6,345	6,345		0	0
C0030204	PASADENA	TX	. <b> </b>	05/14/2020		3,829	0	0	0	0	0	17,530	17,530		0	0
C0051403	PASADENAPEARLAND	TX		07/30/2020	1,14	3,345	0	0	0	0	0	14, 165	14, 165		0	0
B4082902 B5062901	PEARLAND	TX		12/19/2014 10/29/2015	1,26	,029	J	0	٥٥	0	0	8,002	8,002 3,647		0	0
B0032510	PFLUGERVILLE	TX		06/03/2010	10	,505	)	0	0	0	0	2,177	2, 177	0	0	0
B0081702	PFLUGERVILLE	TX		11/12/2010		5,720	0	0	0	0	0	3,780	3,780	0	0	0
B6081704	PFLUGERVILLE	TX		10/17/2016	2,01	,722	0	0	0	0	0	15,463	15,463		0	0
B9020605	PFLUGERVILLE	<u>TX</u>		03/27/2019		5,520	0	0	0	0	0	2,272	2,272		0	0
C0031802 A3031101	PINEHURST	TX		06/04/2020	2,72	3,994 2,768	,	0	0	0	ļ0	15,528	15,528 9,555		0	0
A5051802	PLANO	TX	·	05/16/2003		2,327	ر		٠٥			9,555 22,146				
A8082703	PLANO	TX		11/05/2008		2. 165	j	0	0	0	0	22, 146	22,140		0	0
A8090203	PLANO	TX		10/08/2008	77	5,009	)	0	0	0	0	10,378	10,378	0	0	0
B5090101	PLANO	TX	.	11/09/2015	33	3,029	0	00	0	0	0	2,623	2,623		0	0
B5092305	PLANO	TX	.	11/30/2015		3,392	0  0	0	0	0	0	4,567	4,567	0	0	0
B7101902 B9090501	PLANOPLANO	TXTX		12/20/2017		1,545	J	0	0	0	<u>0</u>	4,465	4,465		0	0
W9111901	PLANO	TX		12/18/2019		5,450	,	0	0 n	0 	0	15,227	15,227	0 n	0 n	0 n
A3011602	PLEASANTON	TX	. [	03/25/2003		5,311	j	0	0	0	0	36,783	36,783	0	n	0
B6050206	POINT	TX		06/30/2016	44	9,031	)	0	0	0	0	3,384	3,384	0	0	0
B2021403	PORT ARTHUR	TX		04/25/2012	15	, 176	0	0	0	0	0	5, 171	5, 171	0	0	0
B9103112	PORT ARTHUR	TX	· <del> </del>	02/04/2020		, 180	00	0	0	0	0	5,046	5,046		0	0
C0070207	PORT ARTHUR	TX	-	09/03/2020	2,10		j	0	0	0	ļ0	17,690	17,690		0	0
B4021201 B6052602	PORTER RICHARDSON		·	04/10/2014 07/26/2016		),226	, l	0	0	0	0	5,304	5,304		0	0
B2102502	RICHMOND	TX	·	01/26/2016		3,364	j	n	0 n	n	n	4,544			n	n
B3102103	RICHMOND	TX		12/20/2013		3,379	D	0	0	0	0	5,065	5,065		0	0
B6110102	RICHMOND	TX		01/24/2017	37	, 145	)	0	0	0	0	2,683	2,683	0	0	0
R8011104	DICHMOND	TV	1	02/14/2010	70	245	1 n		١			6 903	6 903			1

			1		All Mortgage Lo	oans DISPO	SED, Transf										
1		ocation	4	5	6	7			in Book Value			10	14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current		<b>-</b>		Recorded		<b>-</b>		
						Investment		_	Year's Other-		Total		Investment		Foreign		<b>-</b>
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
				_		Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B8021302	RICHMOND	TX		04/20/2018		12,701,728 1,508,451	0	0	0	0	00	0	167,106	167, 106	0	0	0
B5061802	Richwood	TX		08/27/2015		1,508,451	0	0	0		0  0	0	11,930	11,930	0	0	0
B5022705	ROANOKE	TXTX	···	05/29/2015		1,091,224 4,407,806	0	0	0		0	0		8,794	0	0	0
B2071605	ROSENBERG	тх	···	12/17/2018		4,407,806	٥٥	0	0		J	0	2,947	38,735	0		
B3012402	ROSENBERG	TX		04/25/2013		331,077	0	0	0	(	0	0	2,965	2,965	0	0	0
B6110101	ROSENBERG	TX		01/24/2017		597, 126	0	0	0		0	0	4,249	4,249	0	0	0
B6110402	ROSENBERG	TX		01/27/2017		702,847	0	0	0		0	0	5,077	5,077	0	0	0
B7012302	ROSENBERG	TX		06/15/2017		4,634,561	0	0	0		0	0	31,983	31,983	0	0	0
A7080201	ROUND ROCK	TX		09/27/2007		167,700	0	0	ļ	ļ	0	0	2,576	2,576	ļ	ļō	0
A8091702	ROUND ROCK	IX	···	11/20/2008		1,034,650 446,640	0	0	0		٥	0	14,352 8,627	14,352 8,627	0		0
B0020901	ROUND ROCK	тх	··	03/29/2010		1,793,700	 n	0	n		,	0	23,300	23,300	n	n	
B2040502	ROUND ROCK	TX		06/21/2012		454,338	0	0	0		)n	0	4, 185	4,185	0	0	0
B3010203	ROUND ROCK	TX		03/21/2013		385,667	0	0	0		0	0	3,609	3,609	0	0	0
B3051401	ROUND ROCK	TX		08/21/2013		317,502	0	0	0		0	0	1,847	1,847	0	0	0
B3102101	ROUND ROCK	TX		01/24/2014		2,748,874	0	0	0		00	0	34,690	34,690	0	0	0
B4101009	ROUND ROCK	<u>TX</u>		01/07/2015		379,457	0	0	0		0  0	0	3,139	3, 139	0	0	0
B4122910 B5032301	ROUND ROCK	ТХту		03/10/2015 05/18/2015			0	0	0		0	0	13,651 7,463	13,651 7,463	0	0	0
B5111001	ROUND ROCK	IX	··	01/28/2016		553,796	٥٥	0			,	0	4,306	4,306			
B6030402	ROUND ROCK	TX		06/08/2016		1,627,244	00	0	0		0	0	12.001	12.001	0	0	0
B7061502	ROUND ROCK	TX		08/31/2017		1,121,479	0	0	0		0	0	5,227	.5,227	0	0	
A9050402	ROWLETT	TX		06/29/2009		403,781	0	0	0		0	0	9,587	9,587	0	0	0
B5121001	ROWLETT	TX		03/01/2016		2,691,902	0	0	0		0	0	20,961	20,961	0	0	0
C0113001	ROWLETT	TX		01/21/2021		0	0	0	0		00	0	469,626	469,626	0	0	0
A8091202 C0120802	SACHSE SACHSE	ТХту	···	11/20/2008		435, 132	0	0	0		0	0	5,780 571.350	5,780 571.350	0	0	0
B8013001	SAN ANGELO	IX	···	05/04/2018			٥٥	0			,	0		2, 196		0	
A3072201	SAN ANTONIO	TX		12/31/2006		210,542	00	0	0		0	0	16,446	16,446	0	0	0
A4042303	SAN ANTONIO	TX		12/31/2006		328,566	0	0	0		0	0	18,145	18,145	0	0	0
A4091402	SAN ANTONIO	TX		11/29/2004		743,085	0	0	0		0	0	41,232	41,232	0	0	0
A4091403	SAN ANTONIO	TX		11/29/2004		410,541	0	0	0		0	0	22,781	22,781	0	0	0
A5030103	SAN ANTONIO	TX	···	05/13/2005		265,894	0	0	0		00	0	12, 125	12, 125	0	0	0
A6041101	SAN ANTONIO	TX	·····	12/31/2006 04/30/2007		72,041		0	0			0	2,672 23,997	2,672 23,997	0	0	
A7010401	SAN ANTONIO	ту	···	03/02/2007		61.830	 0	0	0		)	0	11.228	11.228	0	0	
A7040903	SAN ANTONIO	TX		06/11/2007		66, 121	0	0	0		0	0	10,033	10,033	0	0	0
A7121202	SAN ANTONIO	TX		01/31/2008		324,626	0	0	0		0	0	5,041	5,041	0	0	0
A8021204	SAN ANTONIO	TX		07/01/2008		266,992	0	0	0		00	0	21,073	21,073	0	0	0
A8022703	SAN ANTONIO	TX		05/09/2008		209,897	0	0	0	ļ	0  0	0	3, 121	3, 121	0	0	0
A9032303 B0030501	SAN ANTONIO	TX		05/21/2009		581,825	0	0	ļ0	ļ	,  ō	ļ0	7,176	7,176 7,176	ļ0	ļ0	.  0
B0051101	SAN ANTONIO	TX		06/16/2010		914,250	 n	0 n	n		)	0 n	11,00b	000	n	n	,u
B0080607	SAN ANTONIO	TX		10/25/2010		80,244	0	0	0		0	0	3,679	3,679	0	0	0
B1041501	SAN ANTONIO	TX		06/16/2011		1,364,676	0	0	0		0	0	12,777	12,777	0	0	0
B1060901	SAN ANTONIO	TX		08/10/2011		710,733	0	0	0	0	0	0	8,060	8,060	0	0	0
B1101902	SAN ANTONIO	<u>TX</u>		01/30/2012		718,964	0	0	0		0	0	23,434	23,434	0	0	0
B2020101	SAN ANTONIO	TX	<del> </del>	03/27/2012		969,257	0	0	ļ0	ļ	.  0	ļ0	16,740	16,740	ļ0	ļ0	0
B2040503 B2042402	SAN ANIONIO	TX	···	06/21/2012		319,091	0	0	0		٥	0	2,903 1,574	2,903 1,574	0		0
B2061403	SAN ANTONIO	TX		09/25/2012		1,711,729	 n	0 n	n		)	0 n		1,574	n	n	
B2082702	SAN ANTONIO	TX		10/30/2012		1,747,527	0	0	0		0	0	16,074	16.074	0	0	0
B2092802	SAN ANTONIO	TX		11/20/2012		448,683	0	0	0		0	0	13,591	13,591	0	0	0
B2092803	SAN ANTONIO	TX		11/20/2012		173,686	0	0	0	0	0	0	5, 172	5, 172	0	0	0
B3021102	SAN ANTONIO	TX		05/03/2013		505,634	0	0	0		00	0	4,725	4,725	0	0	0
B3021102-1	SAN ANTONIO	TX		09/17/2019		327,048	0	0	0		0  0	0	3, 169	3, 169	0	0	0
B3031301	SAN ANTONIO	TX		05/23/2013		341,506	0	0	ļ	ļ	,	ļ0	3,231 8,834	3,231 8,834	ļ0	ļ0	.  0
B303290 I	SAN ANTONIO	ΤΥ		06/10/2013		940,849 // 100 837	 n	0	J0		,  0	J	8,834 . 4 506	8,834		1	0

				Showing A	All Mortgage Loans	s DISPOS	ED, Transfe										
1	Location		4	5	6	7			in Book Value	e/Recorded Inv			14	15	16	17	18
	2	3				ok Value/	8	9	10	11	12	13	Book Value/				
						ecorded			Current				Recorded		<b>-</b>		
						vestment		_	Year's Other-		Total		Investment		Foreign		<b>-</b>
						xcluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date		nterest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Pr	rior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B3070201	SAN ANTONIO	TX		09/23/2013		369,118	0	0	0	0	0	0	9,688	9,688	0	0	0
B3070202	SAN ANTONIO	TX		09/24/2013		269,438	0	0	0	0	0	0		7,075	0	0	0
B3100301 B4050704	SAN ANTONIO	TXTX	· · · · · · · · · · · · · · · · · · ·	11/26/2013		342,223	0	0	0	0	0	0			0	0	0
B4080401	SAN ANTONIO	ТХ		11/20/2014		482,281	٥		o	0 n	n		3,885	3,885		0	
B4080402	SAN ANTONIO	TX		11/17/2014		187.704	0	0	0	0	0	0	1,513	1,513		0	0
B4102203	SAN ANTONIO	TX		12/11/2014		1,140,813	0	0	0	12,523	12,523	0	0	0		0	0
B5080701	SAN ANTONIO	TX		10/20/2015		856,227	0	0	0	0	0	0	6,427	6,427		0	0
B5092401	SAN ANTONIO	TX		01/14/2016		1, 131, 222	0	0	0	0	0	0	12,833	12,833	0	0	0
B5092402 B6010404	SAN ANTONIO	TX		12/09/2015 02/29/2016		563,752259,746	0	0	0	0	ļ0	0	6,572	6,572 2,007	0	0	0
B6010404 B6010804	SAN ANTONIO	IX		02/29/2016		1,798,148	0 n	0	0	0 n	0	0	2,007	13.804	0	0	0
B6010805	SAN ANTONIO	TX	·	03/15/2016		496,013	٥	n	n	n	n	0		3,810	n	n	n
B6011501	SAN ANTONIO	TX.		03/22/2016		465,953	0	0	0	0	0	0	3,526	3,526		0	0
B6100601	SAN ANTONIO	TX		11/30/2016		373,494	0	0	0	0	0	0	2,813	2,813	0	0	0
B6100602	SAN ANTONIO	ТХ	.	11/30/2016		312,714	0	0	0	0	0	0	2,390	2,390	0	0	0
B7020802	SAN ANTONIO	TX	.	04/21/2017		916,426	0	0	0	10,637	10,637	0	0	0	0	0	0
B7020803 B7071001	SAN ANTONIO	TXTX		04/21/2017		1, 139, 177	0	0	0	13,223	13,223	0	0	0	0	0	0
B8010401	SAN ANTONIO	TX		09/08/2017		918,503		0	0	0	0	0	1.874		0	0	0
B8103102	SAN ANTONIO	TX		01/16/2019		581,468	٥	0	0	0	0	0			0	0	0
B9021101	SAN ANTONIO	TX.		03/13/2019		2,523,972	0	0	0	0	0	0	14,784	14.784		0	0
B9040901	SAN ANTONIO	TX		05/31/2019		857,471	0	0	0	0	0	0	7,379	7,379		0	0
B9040902	SAN ANTONIO	TX		05/30/2019		633,563	0	0	0	0	0	0	5,454	5,454		0	0
B9042202	SAN ANTONIO	TX		06/28/2019		695,281	0	0	0	0	0	0	2,713	2,713		0	0
B9082903 B9122601	SAN ANTONIO	TX		11/04/2019 02/26/2020		3,665,048	0	0	0	0	0	0	22,002	22,002		0	0
C0010901	SAN ANTONIO	TY		03/25/2020		2,806,326	٥	0	0	0	0	0	7,919	23.543		0	0
C0030203	SAN ANTONIO	TX		04/27/2020		1,634,402	0	0	0	0	0	0	10,644	10,644		0	0
C0030501	SAN ANTONIO	TX		05/20/2020		1,701,990	0	0	0	0	0	0	10,653	10,653		0	0
C0080501	SAN ANTONIO	TX		10/30/2020		1, 143, 112	0	0	0	0	0	0	6,608	6,608		0	0
C0120804	SAN ANTONIO	TX	. <b> </b>	02/16/2021		0	0	0	0	0	0	0	485,501	485,501	0	0	0
B0041502	SAN JUAN	TX		06/04/2010		851,389	0	0	0	0	0	0	11,241	11,241	0	0	0
B0061005	SAN MARCOS	TX		08/20/2010		184,652		0	0	0	0	0	2, 132	2, 132 11, 175		0	0
B5072002	SAN MARCOS	TX		09/11/2015		644,345		0	0	0	0	0	4,370	4,370	0	0	0
C0051412	SAN MARCOS	TX		08/07/2020		1,224,656	0	0	0	0	0	0	7,415	7,415		0	0
B0081601	SAN SABA	TX		10/26/2010		757,597	0	0	0	0	0	0	15,445	15,445		0	0
C0031306	SANTA FE	TX		05/28/2020		1,275,927	0	0	0	0	0	0	8,269	8,269		0	0
B1052304	SCHERTZ SEABROOK	TX		08/18/2011		3,310,314675,581	0	0	ō	0	ļ	0	50,384	50,384		0	0
B8121701	SEGUIN	TXTX	·	02/25/2019		262,606	٥			0			3,679	3,679 6,464			U
B4111301	SEMINOLE	ТХ		02/27/2015		840,367	0	0	0	0	0	0	7,002	7,002		0	0
B5111801	SHENANDOAH	TX		03/03/2016		1,250,719	0	0	0	0	0	0	8,433	8,433	0	0	0
B8101101	SHERMAN	ТХ	.	12/14/2018		3,388,089	0	0	0	0	0	0	18,534	18,534		0	0
A8093009	SOUTH HOUSTON	TX	.	11/24/2008		469,299	0	0	0	0	0	0	11,506	11,506		0	0
B2021503	SOUTHLAKESOUTHLAKE	TX		03/29/2012		328,054	0	0	0	0	0	0	11,085	11,085		0	0
B2021504 A3051303	SPRING	TXTX		03/29/2012 07/30/2003		389,596	0 n	0 n	0 n	0 n	0 n	0 n	13, 162	13, 162		0 n	0 n
A5100503	SPRING	ТХ	. [	12/31/2006		339,965	0	n	n	0		0	2,237	2,237	0	n	0
A7012301	SPRING	TX		06/21/2007		200 , 185	0	0	0	0	0	0	6,572	6,572		0	0
A8010201	SPRING	TX		03/10/2008		497,311	0	0	0	0	0	0	4,637	4,637	0	0	0
A8020701	SPRING	TX	· <del> </del>	04/22/2008		625,533	0	0	0	0	0	0	9,619	9,619		0	0
A8022206	SPRING	TX	-	05/12/2008	ļ	487,609	0	0	ļ0	0	0	ļ0	10,348	10,348		0	0
B1031401 B3011602	SPRINGSPRING		·	05/05/2011		539,809	0	0	0	0	0	0	5,039	5,039		0	0
B4102202	SPRING	TX	·	03/08/2013		1,013,250	0 n	n	n	n	n	n	8,441			n	n
B4111001	SPRING	TX		02/06/2015		225,557	0	0	0	0	0	0	1,852	1,852		0	0
B5020903	SPRING	TX		03/18/2015		849, 105	0	0	0	0	0	0	7,184	7 , 184	0	0	0
R5020004	CDD I NC	TV	1	02/19/2015	1	1 210 100	0	1	١	1	1 0	0	10 077	10 077		1	1

### **SCHEDULE B - PART 3**

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

					All Mortgage Loar	ns DISPOS	SED, Transfe							,	,		
1	Location		4	5	6	7		Change	e in Book Value	Recorded Inv	estment		14	15	16	17	18
	2	3			Bo	ook Value/	8	9	10	11	12	13	Book Value/				
					F	Recorded			Current				Recorded				
						nvestment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
													Accrued		Gain	Gain	Gain
				D.11		Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange		0			
			Loan	Date		Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date F	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B6010602	SPRING	TX		04/04/2016		2, 121,662	0	0	0	0	0	0	15,725	15,725	0	0	0
B9072201	SPRING	TX		10/10/2019		934,583	0	0	0	0	0	0	7,746	7,746	0	0	0
C0101601	SPRING	TX		12/11/2020		6,900,000	0	0	0	0	0	0	923,828	923,828	0	0	0
A8060402	STAFFORD	TX		08/18/2008		172,203	0	0	0	0	0	0	2,495	2,495	0	0	0
B4091101	STAFFORD	TX		12/05/2014		483,689	0	0	0	0	0	0	4,029	4,029	0	0	0
B7100911	STAFFORD	TX		12/22/2017		2,329,011 .	0	0	0	0	0	0	15,505	15,505	0	0	0
B8020803 B6032803	STAFFORD	TXTX	· · · · · · · · · · · · · · · · · · ·	05/01/2018		1,301,375	0	0	0	0	0	0	7,880 34.076	7,880	0	0	0
C0030506	SUGAR LANDSUGAR LAND	TX		06/01/2016 05/08/2020		4,588,6282,054,242		0	0	0	0	0	34,076	34,076	0	0	0
B7051202	SUNYVALE			05/08/2020		2,054,242		0	0			0	6.446	6.446	0	0	0
B8052901	TERRELL	TX		07/21/201/		782,872	 n	n	0 n	o	n	0 n	4.683	4,683	U	 n	0 n
B6041303	THE COLONY	TX	· · · · · · · · · · · · · · · · · · ·	06/10/2016		1,609,559	٥	n	0 n	o	n	n			0 n	o	0 n
B6060602	THE COLONY	TX		08/05/2016		453,618	٥	n	n	٥	n	n	3,378	3,378	n	٥	n
A5080502	TOMBALL	TX		11/10/2005		403,513	 n	n	n	o	n	n			n	0 N	n
B1081505	TOMBALL	TX		11/14/2011		615,923	 n	n	n	o	n	n	10,193		n	0 N	n
B6050502	TOMBALL	TX		07/07/2016		2,820,452	n	0	0	0	0	0	21,750	21,750	0	n	0
B6111502	TOMBALL	TX		02/06/2017		1,229,548		0		0		0	13,065	13,065	0		
B9042603	TOMBALL	TX		07/11/2019		708,226	0	0	0	0	0	0	4,008	4,008	0	0	0
C0082504	TOMBALL	TX		10/26/2020		10,990,690	0	0	0	0	0	0	65,852	65,852	0	0	0
00102301	TOMBALL	TX		12/18/2020		2,200,000	0	0	0	0	0	0	294,691	294,691	0	0	0
B1101001	TYLER	TX		01/27/2012		538,421	0	0	0	0	0	0	3,327	3,327	0	0	0
B5050604	TYLER	TX		07/28/2015		1,188,369	0	0	0	0	0	0	8,711	8,711	0	0	0
B9102901	TYLER	TX		01/15/2020		545, 193	0	0	0	0	0	0	3, 197	3, 197	0	0	0
C0063006	TYLER	TX		09/03/2020		2,469,982	0	0	0	0	0	0	15, 145	15, 145	0	0	0
B1041503	VICTORIA	TX		06/30/2011		214,872	0	0	0	0	0	0	8, 144	8, 144	0	0	0
B2031403	VICTORIA	TX		05/24/2012		1,506,415	0	0	0	0	0	0	13,706	13,706	0	0	0
B2062903	VICTORIA	TX		09/28/2012		547,927	0	0	0	0	0	0	8,350	8,350	0	0	0
B3070203	VICTORIA	TX		09/25/2013		182,896	0	0	0	0	0	0	4,802	4,802	0	0	0
B8013101	VICTORIA	TX		04/04/2018		401,989	0	0	0	0	0	0	5,675	5,675	0	0	0
B8100413	VICTORIA	TXTX		12/21/2018		2,758,869	0	0	0	0	0	0	15,093	15,093	0	0	0
B9060603 B9060604	VICTORIA VICTORIA	TX		08/09/2019		621,544 . 425,267 .		0	0	0	0	0	3,683	3,683	0	0	0
B1102001	WACO			12/29/2011		425,267		0	0	0		0	3,955		0	0	0
B9080502	WACO	TV		10/30/2019		1,445,599	٥			٥				8,773	0	٥	
B8091203	WAXAHACHIE	TY		11/20/2018		319,269	٥		0 N	٥		0 n	1,864	1,864	0	٠٥	0
A8111401	WEATHERFORD	TX		01/22/2009		478,100	٥				0	0	12,143	12, 143	0		0
B6110403	WEATHERFORD	TX	· · · · · · · · · · · · · · · · · · ·	01/17/2017		609,936	 n	n	n	n	n	n	4, 171	4, 171	n		n
B6091903	WEBSTER	TX		11/23/2016	<u> </u>	301,212	0	0	0	0	0	0	2,268	2.268	0	0	0
B0041501	WESLACO	TX.		06/04/2010		1,015,347	0	0	0	0	0	0	13,277	13,277	0	0	0
A8030701	WICHITA FALLS	TX.		05/19/2008		179,911	0	0	0	2,996	2,996	0	0	0	0	0	0
B2091305	WICHITA FALLS	TX		12/19/2012		290,020	0	0	0	0	0	0	2,613	2,613	0	0	0
B4022401	WICHITA FALLS	TX		05/30/2014		1,036,672	0	0	0	0	0	0	9,037	9,037	0	0	0
B5022301	WICHITA FALLS	TX		03/24/2015		3,837,668	0	0	0	0	0	0	31,764	31,764	0	0	0
A2051307	AMERICAN FORK	UT		08/01/2002		994, 133	0	0	0	0	0	0	32,294	32,294	0	0	0
A8042101	AMERICAN FORK	UT		07/11/2008		429,240	0	0	0	0	0	0	6,221	6,221	0	0	0
B2052201	AMERICAN FORK	UT		08/23/2012	ļ	663,472	0	0	0	0	0	0	10,612	10,612	0	0	0
A7111901	BOUNTIFUL	UT	· · · · · · · · · · · · · · · · · · ·	01/14/2008		110,093 .	0	0	0	0	0	0	5,092	5,092	0	0	0
	BOUNTIFUL	UT		02/19/2020		644,621	0	ļ0	0	0	ļ0	0	3,757	3,757	0	0	0
B9101801	BOUNT I FUL	UT		01/24/2020	····	1,432,083	0	ļ0	0	0	ļ0	ļ0	7,677		0	0	ļ0
B4121503	CEDAR CITY	UT		01/30/2015	<del> </del>	479,299 .	0	ļ0	0	0	ļō	ļō	5,743	5,743	0	0	ļ0
B9031102	CEDAR HILLS	UT		06/19/2019		385, 190	0	0	0	0	0	0	2,232	2,232	0	0	0
A8052902 A7082802	CENTERVILLE	LUIUT	· · · · · · · · · · · · · · · · · · ·	08/27/2008		163,648234,781	0	0	0	0	0	0	4,366 3,600	4,366 3,600	0	0	0
B5050802	CLEARFIELD	LIT		07/29/2015		234 , 781557 , 427	0	0	0	0			4,500	4,500	0	0	0
	CLEARFIELD	IUIUI		07/29/2015	<u> </u>	1,050,427	 ^		0	0			8,478		0	۰۰	0
B9101101	CLEARFIELD	IIT		12/17/2019		425,582	 n	n	0 n	o	n	0		2,643	U	0 n	0 n
A8090405	CLINTON	UIT		11/12/2008		704, 121		n	n	o	n	n	9,853	9,853	n	o	n
B5031203	CLINTON	IIT		04/28/2015		1,456,484	 n	n	n	n	n	n	12.008	12,008	n	o	n
B7101604	DRAPER	UT		12/15/2017		561,455	 n	n	n	n	n	n	3,738	3,738	n	0 N	n
B9031101	DRAPER	UT		05/03/2019		362 612	0	0	0	0	0	0	2 149		0		0

					All Mortgage Lo	oans DISPO	SED, Transf										
1	Location		4	5	6	7			e in Book Value			_	14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded Investment			Current		Total		Recorded		Foreign		
						Excluding	Lingalizad	Current	Year's Other-	Conitalizad	Total Change	Total Foreign	Investment Excluding		Foreign Exchange	Realized	Total
						Accrued	Unrealized Valuation	Current Year's	Than- Temporary	Capitalized Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
00081801	DRAPER	UTUT	. , p =	10/22/2020	24.0	3,692,739	0	0	0	0	00	0	22,524	22.524	0	0	0
A3011503	FARMINGTON	UT		03/14/2003		152,613	0	0	0	0	0	0	20,435	20,435	0	0	0
B9092003	HERRIMAN			12/06/2019		1,481,861	0	0	0	0	0	0	9, 163	9, 163	0	0	0
A6101005A7102303	KAYSVILLE			12/28/2006		542,088	0	0	0	0	0	0	8,555	8,555	0	0	0
A8052903	LAYTON	UT		08/22/2008		44,016	٥٥	0	0	0	0	0	4,794 4,346	4,794	0	0	0
B2021302	LAYTON	UT		03/28/2012		785, 157	0	0	0	0	0	0			0	0	0
B8020201	LAYTON	UT		05/04/2018		2,598,535	0	0	0	0	00	0	15,873	15,873	0	0	0
B9020601	LAYTON	<u>UT</u>		04/15/2019		581,812	0	0	0	0	0	0	3,411	3,411	0	0	0
B9071503	LAYTONLAYTON		·	10/23/2019			0		0	0		0	2,463 3,254	2,463 3,254	0	0	0
B1112502	LEHI	UT	· · · · · · · · · · · · · · · · · · ·	02/29/2012			 0	0	0 n	n	i	0 n	8,301	8,301	n	0	0 n
A7122103	LOGAN	UT		03/12/2008		311,001	0	0	0	0	0	0	4,629	4,629	0	0	0
A8081905	LOGAN			10/24/2008		330,247	0	0	0	0	0	0	4,541	4,541	0	0	0
B0071503	LOGAN LOGAN	UT	· · · · · · · · · · · · · · · · · · ·	09/29/2010		551,368	·····ō	ō	0	0	0	0	10,109	10,109	0	<u>0</u>	ō
B3062104 B6111005	MAGNA	UTUT	·	09/30/2013		759, 142 417, 583	0 n	0	0	0		0	34,940 2,999	34,940	0	0	0
A7 122003	MIDVALE	UT		02/08/2008			00	0	0	0	0	0	60,911	60,911	0	0	0
B1083010	MIDVALE	UT		01/31/2012		496,099	0	0	0	0	00	0	7,865	7,865	0	0	0
B9081303	MIDVALE			10/18/2019		2,333,772	0	0	0	0	0	0	14,646	14,646	0	0	0
B3070806	MURRAY MURRAY	UT		10/02/2013			0	0	0	0	0	0	2,861	2,861	0	0	0
B3103004 B4011002	MURRAY	UT		12/17/201302/28/2014			0	0	0	0	0	0	7,706 4,172	7,706 4,172	0	0	0
B8100401	MURRAY	UT		12/14/2018		490,213	0	0	0	0	0	0	2,844	2,844	0	0	0
A7110601	NORTH SALT LAKE	UT		01/29/2008		138,593	0	0	0	0	00	0	2, 136	2, 136	0	0	0
A7010302	OGDEN	UT		03/21/2007		325,583	0	0	0	0	0	0	5,583	5,583	0	0	0
A7013104 C0030201	OGDEN OGDEN			03/30/2007		147,065 1,486,945	0	0	0	0	0	0	2,446 9.036	2,446 9.036	0	0	0
W9100902	OGDEN	LIT		04/23/2020			٥٥		0	0	0	0	9,036	9,036	0	0	
A5091505	OREM	UT		12/31/2006		146,087	0	0	0	0	0	0	5,017	5,017	0	0	0
B3010801	OREM	UT		03/07/2013		437,330	0	0	0	0	0	0	3,994	3,994	0	0	0
B4073102	OREM	UT		10/17/2014		336 , 188	0	0	0	0	0	0	2,800	2,800	0	0	0
B5022003	OREM			03/31/2015 06/26/2015			0	0	0	0	0	0	7,553	7,553	0	0	0
B7030302	OREM	UT		05/17/2017		921,715	0	0	0	0	0	0	6,206	6,206	0	0	0
B6032201	PARK CITY	ŰΤ		08/10/2016		1,293,782	0	0	0	0	0	0	9,773	9,773	0	0	0
B6041305	PARK CITY	υT		06/30/2016		6,380,126	0	0	0	0	00	0	48,612	48,612	0	0	0
B3041904	PAYSON			07/11/2013		233,070	ō	0	0	0	0	0	2,200	2,200	0	0	
B3110605 B3052006	PAYSONPROVO			03/27/2014		4,439,855 .507,591	0 n	0 n	0 n	0 n	0	0 n	33,891	33,891	0 n	0 n	0 n
B3052007	PROVO	UT		08/20/2013		374,015	0	0	0	0	0	0	5,513	5,513	0	0	0
B9092405	PR0V0	UT		12/17/2019		829,635	0	0	0	2,765	2,765	0	3, 126	3, 126	0	0	0
B4111401	RICHFIELD	UT		04/01/2015		619, 128	0	0	0	0	0	0	12,879	12,879	0	0	0
B1082204 B6061602	RIVERTON	UT	· · · · · · · · · · · · · · · · · · ·	09/30/2011		777,288 .910,423	0		0	0	0	0	7,591 6,980	7,591 6,980	0	0	0
B6122002	RIVERTON	UT	·	03/03/2017	<u> </u>		 0	0	0	0	0	0	4,035	4,035	n	0	0
A7082803	ROY	UT		10/26/2007		345,938	0	0	0	0	0	0	5,346	5,346	0	0	0
A7072606	SALT LAKE CITY	UT		10/10/2007		498,789	0	0	0	0	0	0	7,708	7,708	0	0	0
A8082503	SALT LAKE CITY	UT	·	10/01/2008	·	317,724	0	ļ0	0	0	0	0	4,372	4,372	0	0	0
B1110803 B3052008	SALT LAKE CITY		·	12/29/2011		473, 143	0 n		0 n	0		0	4,562 9,355	4,562 9,355	0	0	0
B3062403	SALT LAKE CITY	UTUT.		08/28/2013		599, 108	0	0	0	0	0	0	5,348	5,348	0	0	0
B4121804	SALT LAKE CITY	UT		05/11/2015		466,622	0	0	0	0	0	0	3,762	3,762	0	0	0
B5051903	SALT LAKE CITY	UT	.	07/22/2015		1,794,592	0	0	0	0	0	0	14,281	14,281	0	0	0
B6110202 B6110202-1	SALT LAKE CITY	UT		01/03/2017		3,897,809	0	ļ	0	0		0	28,572	28,572	0	0	0
B7031002	SALT LAKE CITY	UT	·	05/25/2017		1,953,561	 0	0	0	0	0	0	12,950		0	0	0
B8102401	SALT LAKE CITY	UT		02/26/2019		2,536,683	0	0	0	0	00	0	13,340	13,340	0	0	0
B8103105	SALT LAKE CITY	UT		02/26/2019		2,041,424	0	0	0	0	0	0	10,736	10,736	0	0	0
B9030503	SALT LAKE CITY	IIT	1	05/16/2010		351 324	0	1 0	1	1 0	ι	1 0	3 023	3 023	١	1 0	1

					All Mortgage Loa	ins DISPOS	SED, Transf										
1	Location		4	5	6	7			e in Book Value	e/Recorded Inv			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						nvestment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
C0080702	SALT LAKE CITY	UT		10/09/2020		2,241,856	0	0	0	0	00	0	14, 166	14, 166	0	0	0
A5030304	SANDY	UT		05/17/2005		82,675	0	0	0	0	0	0	4, 192	4, 192	0	0	0
B2032202	SOUTH JORDAN	UT	·	06/15/2012		710,848 .	0	0	0	0	0	0	6,694	6,694		0	0
B3031311 B7042501	SOUTH JORDAN SOUTH OGDEN	UT		05/30/2013		3, 104, 057	٥٥	0	0	0	0	0	6, 135	6, 135 20, 194		0	0
B2031604	SPANISH FORK	UT		06/11/2012		838,325	٥٥	0	0	0	0	0	7.987	7.987		0	0
B6040401	SPANISH FORK	UT		06/16/2016		967,133	0	0	0	0	0	0				0	0
B2060102	SPRINGVILLE	UT		07/30/2012		859,608	0	0	0	0	0	0	8,322	8,322	0	0	0
B5021901	SPRINGVILLE	UT		05/27/2015		2,751,181	0	0	0	0	0	0	29,218	29,218		0	0
A8082901	TAYLORSVILLE	UT		10/24/2008		177,877 .	0	0	0	0	0	0	2,490	2,490		0	0
B5032503 A7052502	TAYLORSVILLE	UT	· <del> </del>	07/10/2015		1, 193, 655	0	0	0	0	0	0	9,634 7,886	9,634 7,886		0	0
B2062205	VERNAL	.IUIUI	·	08/15/2007		820,705 2,143,082			0	0	0	0				0	0
B2062206	VERNAL	UT		09/28/2012		2, 143, 082	 n	n	n	n	n	n				n	n
A8081403	WEST BOUNTIFUL	UT		10/27/2008		294,308	0	0	0	0	0	0	4,047	4,047		0	0
A9120401	WEST BOUNTIFUL	UT		01/27/2010		1,054,817	0	0	0	0	0	0	23,803	23,803	0	0	0
B9082102	WEST HAVEN	UT		11/21/2019		1,454,263	0	0	0	0	0	0		8,923	0	0	0
A6100401	WEST JORDAN	<u>UT</u>		12/15/2006		171,739	0	0	0	0	0	0	6, 175	6, 175	0	0	0
B6111801	WEST JORDAN	UT		02/13/2017		1,039,655	0	0	0	0	00	0	7,351	7,351	0	0	0
B7092801 C0093002	WEST JORDAN	IIT		11/27/201712/04/2020		579,7454,375,000 .				0	0	0	3,915	3,915	0		0
A7061204	WEST VALLEY	IIT		07/31/2007		4,375,000 .	٥٥	0		0	0			362,671	0	0	0
A6082104	WEST VALLEY CITY	UT		12/31/2006		265,692	0	0	0	0	0	0	4,674	4,674	0	0	0
A7040506	WEST VALLEY CITY	UT		06/21/2007		468,298	0	0	0	0	0	0	14,453	14,453		0	0
A7052104	WEST VALLEY CITY	UT		08/14/2007		330,400	0	0	0	0	00	0	15,368	15,368		0	0
B3051602	WEST VALLEY CITY	UT		08/27/2013		387,604	0	0	0	0	0	0	3,636	3,636		0	0
B7112202	WEST VALLEY CITY	UT		02/12/2018		954,583	0	0	0	0	00	0	6,280	6,280		0	0
C0082101	WEST VALLEY CITY	.IUIUI		10/30/2020		798,499 . 177,840 .	0	0	0	0	0	0	4,534 2,675	4,534 2,675		0	0
B9020604	ALEXANDRIA	VA		04/30/2019		733,720	٥١		0	0	0	0	4,300	4,300			
B2062103	ANNANDALE	VA.		09/28/2012		433,544	0	0	0	0	0	0	13.692	13.692		0	0
B7051508	BEALETON	VA		08/17/2017		2,891,392	0	0	0	0	00	0	18,760	18,760	0	0	0
B9121301	BEDFORD	VA		02/13/2020		4, 151, 987	0	0	0	0	00	0	18, 134	18 , 134		0	0
A8122302	CHESAPEAKE	VA		02/26/2009		413,975	0	0	0	0	0	0	5,546	5,546		0	0
B2080902 B9041907	CHESAPEAKE	VAVA	· · · · · · · · · · · · · · · · · · ·	10/04/2012 06/28/2019			0	0	0	0	0	0	4,211	4,211 3,261	0	0	0
C0120806	CHESTER	νΑν		02/26/2021		/86,932	٥	0	0	0	0	0	580.873	580.873	0	0	0
B3050903	CULPEPER	νΔ		07/24/2013		318,562	٥٥	0	0	0	0		4,499	4,499		0	
B3050903-1	CULPEPER	VAVA		12/11/2014		196,658	0	0		0	0	0	2,769	2,769		0	0
B6062402	DANVILLE	VA		08/25/2016		536,216	0	0	0	0	0	0	9,757	9,757	0	0	0
B4051203	FAIRFAX STATION	VA	-	07/30/2014		1,567,354	0	0	0	0	0	0	13,841	13,841	0	0	0
B3021104	FALLS CHURCH	VAVA	· <del> </del>	04/11/2013	ļ	1,300,903	0	0	ļ0	ļō		ļ0	37, 161	37, 161	0	ļ0	0
B9020603 A6090501	FREDERICKSBURG			04/26/2019		708,4191,033,614	 n	0	0	0		0	4, 152 34, 233	4, 152 34, 233		0	0
B4100303	FREDER I CKSBURG	VA VA	·	12/29/2014		3,099,709	 0	0	0	0	0	0	17,952	17,952		0	0
B7100601	FRONT ROYAL	VA		12/12/2017		418,313	0	0	0	0	0	0	2,571	2,571	0	0	0
B2091202	HAMPTON	VA		12/20/2012		1,160,330	0	0	0	0	0	0	10,444	10,444		0	0
C0012301	HAMPTON	VA		04/08/2020		838,308	0	0	0	0	0	0	5,095	5,095		0	0
B6082304	HARR I SONBURG	VA	·	11/18/2016		1,161,679	0	0	0	0	00	0	8,618	8,618		0	0
B9091709 B8032201	HARR I SONBURG		-	12/10/2019		709, 184	0	ļ0	ļ	0	0	ļ0	2,975 7,686	2,975	0	0	ļ0
A7022603	KILMAHNUCK	VAVA	·	06/06/2018		530,331 .	 n	0	0	0	,0	0			0	0	0
A7030805	LEESBURG	VA VA	·	05/24/2007		357,000	 0	0		0	0	0	5.827	5,827	0	0	0
B4052201	LEESBURG	VA		09/12/2014		123, 172	0	0	0	0	0	0	1,047	1,047	0	0	0
B2021301	LORTON	VA		05/03/2012		650,529	0	0	0	0	0	0	6, 173	6, 173		0	0
B9100103	MANASSAS	VA		01/27/2020		3,760,407	0	0	0	0	0	0	16,746	16,746		0	0
A6020202	MANASSAS PARK	VA		12/31/2006		30,500	0	0	0	0	00	0	10,052	10,052		0	0
B6051604 B6051604-1	NEWPORT NEWS	VAVA	-	07/26/2016	···	6,837,676 . 975,468 .	0	ļ0	ļ0	0	0	ļ0	35,725	35,725	ļ0	ļ0	ļ0
B8020604	NEWPORT NEWS	νΑ νΔ	·	05/04/2018		9/5,468 . 653 952	 n			0		0	4,907		0	0 n	0

					All Mortgage Lo	ans DISPO	SED, Transf										
1	Location		4	5	6	7			e in Book Value				14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment		_	Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
				Date	D:	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0	Gain	Gain	Gain
		<u>.</u>	Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
C0052901	NEWPORT NEWS	VAVA	·	08/21/2020		2,942,670	0	0	0	0	0	0	17,504	17,504 9,120	0	0	0
B3041801 B9092002	NORFOLK	VAVA		06/27/2013 12/19/2019		629,256 .823,808	 0	0	0	0	0	0	9, 120 3,457		0	0	0
A8021402	PETERSBURG	VA	·	04/30/2008		522, 196	٥٥	0	0	0	0	0		7,833	0	0	0
B8072601	POQUOSON	VA.		10/12/2018		2,106,828	0	0	0	0	0	0	11,470	11,470	0	0	0
A7110902	PORTSMOUTH	VA		01/25/2008		281,096	0	0	0	0	0	0	4,295	4,295	0	0	0
B1092901	PRINCE GEORGE	VA		12/14/2011		1,503,486	0	0	0	0	0	0	14, 169	14, 169	0	0	0
A8013101	QUINTON	VA		04/30/2008		666,649	0	0	0	0	0	0	9,999	9,999	0	0	0
A8011801	RICHMOND	VA	·	03/27/2008 05/19/2014		494,241	0	0	0	0	0	0			0	0	0
B3101505 B5032405	R I CHMOND	VA		05/19/2014		5,989,370	 n	0 n	0 n	0 n	u	o			0 n	U	n
B6040601	RICHMOND	VA		06/23/2016		827,421	0	0	0	0	0	0	6,326	6,326	0	0	0
B6120502	RICHMOND	VA		03/27/2017		610,868	0	0	0	0	0	0	6,091	6,091	0	0	0
B9052901	RICHMOND	VA		07/24/2019		1,018,359	0	0	0	0	0	0	6,069	6,069	0	0	0
W9010701	RICHMOND	VA	- <del> </del>	02/28/2019		8,325,000	0	0	0	0	0	0	0	0	0	0	0
A7110107 B9041914	ROANOKE ROANOKE	VAVAVA		01/17/2008		176,512 363,198	0	ļ	ļ0	0	0		5,203 1,556	5,203 1,556	0	0	ļ0
C0073001	ROANOKE	VA		11/06/2020			0			0	0	0	4,659	4,659	0	0	0
C0110301	ROANOKE	VA		12/17/2020		9,700,000	0	0	0	0	0	0	1,301,779	1,301,779	0	0	0
W5042201	STAFFORD	VA		05/29/2015		3,856,034	0	0	0	0	0	0	10,079	10,079	0	0	0
A2112002	STERLING	VA		04/30/2003		216,303	0	0	0	0	0	0	11, 137	11, 137	0	0	0
B7020601	TROY	VA		04/20/2017		679,246	0	0	0	0	0	0	6,958	6,958	0	0	0
B8103004	VIENNA			01/30/2019		348,747	0	0	0	0	0	0	1,977	1,977	0	0	0
B2050101	VIRGINIA BEACH	VAVAVA	·	07/19/2012		1,049,889 503,195	٥٥	0	0	0	0		9,707 6,389	9,707 6,389	0	0	0
B6072001	VIRGINIA BEACH	VA		10/05/2016		503, 195	٥٥	0	0	0	0	0	4,342	4,342	0	0	
B7072603	VIRGINIA BEACH	VA.		10/17/2017		421,436	0	0	0	0	0	0	6, 182	6, 182	0	0	0
B7072604	VIRGINIA BEACH	VA		10/17/2017		348,079	0	0	0	0	0	0	5, 105	5, 105	0	0	0
C0020602	WARRENTON	VA		03/26/2020		866 , 146	0	0	0	0	0	0	5,291	5,291	0	0	0
A7082103	WILLIAMSBURG WILLIAMSBURG	VA	·	11/27/2007		239,951	0	0	0	0	0	0	2,229	2,229 3,551	0	0	0
B2122703 B3102201	WILL I AMSBURG WINCHESTER	VAVA		03/29/201312/04/2013			0	0	0	0	0	0	5,530		0	0	0
B1060603	ZION CROSSROADS	VA	·	08/11/2011		1,601,843	00	0	0	0	0	0	15,246	15,246	0	0	0
A9042201	ALGONA	WA		06/12/2009		1,671,337	0	0	0	0	0	0	61,303	61,303	0	0	0
B4082608	ARLINGTON	WA		10/31/2014		2,533,500	0	0	0	0	0	0	32,219	32,219	0	0	0
A9101604	AUBURN		. <b> </b>	12/30/2009		612,711	0	0	0	0	0	0	14, 143	14, 143	0	0	0
B0060703	AUBURN	WA		08/18/2010		526,908	0	0	0	0	0	0	23,947	23,947	0	0	0
B3042605	AUBURNBAINBRIDGE ISLAND		-	09/11/2013		265,304	0 n	0 n	0 n	0 n	0		6,794 8,605	6,794 8,605	0 n	0 n	0 n
B2060808	BELLEVUE			08/10/2012		652,481	0	0	0	0	0	0	6,570	6,570	0	0	0
B3060301	BELLEVUE	WA		10/18/2013		598,523	0	0	0	0	0	0	5,400	5,400	0	0	0
B5020401	BELLEVUE	WA	.	05/06/2015		1,435,801	0	0	0	0	0	0	11,441	11,441	0	0	0
B8011901	BELLEVUE	WA		03/28/2018		6,969,403	0	0	0	ļ0	ļ0	ļ0	45,577	45,577	0	0	0
B1080103 B1080105	BELL I NGHAM	WA WΔ		10/13/2011		724,462	0	0	0	0	0	0	6,507 27,871	6,507 27,871	0	0	0
B2052301	BOTHELL			07/20/2012		1,114,745	ں ۱	n	n	n	n	n	40.142	40.142	n	n	n
B4061103	BOTHELL	WA		07/30/2014		4,824,575	0	0	0	0	0	0	36,581	36,581	0	0	0
B9122003	BOTHELL	WA		02/13/2020		1,890,504	0	0	0	0	0	0	11,611	11,611	0	0	0
B1031104	BURIEN	WA	.	05/26/2011		358 , 125	0	0	0	0	0	0	3,460	3,460	0	0	0
B1031603	BURIEN	WA	-	05/26/2011		290,426	0	0	0	0	0	ļ0	3,869	3,869	0	0	ļ0
B3020703 B9112001	BURIEN			04/26/2013 02/07/2020		1,394,554	0	0	0	0	0	0	20,572	20,572	0	0	0
A9021905	BURL INGTON			02/07/2020		2,058,631	 n	n	0 n	0 n	n	n	6,228		0 n	0 n	n
A9060801	BURL INGTON	WA		07/31/2009		690,609	0	0	0	0	0	0	13,565	13,565	0	0	0
A90608013	BURLINGTON	WA		07/30/2010		121,833	0	0	0	0	0	0	2,393	2,393	0	0	0
B1082503	BURLINGTON	WA		12/20/2011		1,035,608	0	0	0	0	0	0	10,095	10,095	0	0	0
B8051802	BURL INGTON	WA	·	08/13/2018		428,817	0	0	0	0	0	<u>0</u>	2,508	2,508	0	0	0
B0011102 W9102301	CENTRALIA		-	03/18/2010		778,234	0	0	ļ			·  0	15, 184	15, 184	ļ0	0	ļ0
W9102301	DES MOTNES	WA WΔ	-			1 556 655	 n	0	0		15, 1//	ļ0	1/ 613	0	0	0	0

			1		All Mortgage L	oans DISPO	SED, Transf										
1	Loca		4	5	6	7				e/Recorded In		10	14	15	16	17	18
	2	3				Book Value/ Recorded	8	9	10	11	12	13	Book Value/ Recorded				
						Investment			Current		Total		Investment		Foreign		
						Excluding	I lana aliana d	0	Year's Other-			Tatal Familia	Excluding		Exchange	Realized	Total
						Accrued	Unrealized Valuation	Current	Than-	Capitalized Deferred	Change	Total Foreign Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest		Year's	Temporary		in Book Value		Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	Citv	State	Type	Acquired	Disposal	Prior Year	Increase	(Amortization) /Accretion		Interest and Other	Book Value (8+9-10+11)	Change in Book Value	Disposal	eration	Disposal	Disposal	Disposal
B0020503		State	Type		Date	no see	(Decrease)	Accretion	Recognized	Other	(0+9-10+11)	BOOK Value	4,564	4,564	Disposai	Disposai	Disposai
B1020302	EVERETT	 WΔ		03/31/2010			0	0	0		1	0	9,510	9,510	0	0	0
B1082501	EVERETT	WA		12/20/2011		388,303	0	0	0	(	0	0	3,787	3,787	0	0	0
B2011603	EVERETT	WA		03/06/2012		449,094	0	0	0		0	0	4,378	4,378	0	0	0
B3013010	EVERETT	WA		05/01/2013		548 , 189	0	0	0		00	0	8,084	8,084	0	0	0
B3022101	EVERETT			05/21/2013		1,115,801	0	0	0	(	00	0	10,044	10,044	0	0	0
B3031906	EVERETT	WA		05/31/2013		667, 193	0	0	0	·	00	0	6,216	6,216	0	0	0
B3050302 B6011502	EVERETT	WA	·	07/26/2013		912,907	0	0	0		)	0	8,620 15,204		0	0	0
B6011502-1	EVERETT	 WΔ		07/20/2020		3,302,733	0 n	0	0 n		)o		18,390	18,390	o	0	0
B7032706	EVERETT	WA.		07/19/2017		1,433,214	0	0	0	(	0	0	9,681	9,681	0	0	0
B8011802	EVERETT	WA		04/30/2018		465, 122	0	0	0		0	0	3,074	3,074	0	0	0
B1092902	FEDERAL WAY	WA		11/16/2011		675,642	0	0	0	(	00	0	6,492	6,492	0	0	0
B2040402	FEDERAL WAY			06/29/2012		228,550	0	0	0		0	0	3,554	3,554	0	0	0
B2121206	FEDERAL WAY	WA		02/15/2013		425,663	ō	0	<u>0</u>		ō	0	9,224	9,224	ļō	<u>0</u>	0
B3032001	FEDERAL WAY	WAWA		06/28/2013	<u> </u>	423,365 423,967	0	0	0	<u> </u>	0	0	6,293 4,079	6,293 4,079	0	0	0
B3042606	FEDERAL WAY	WA		09/04/2013		164,549	0	0	0		)	0	4,215	4,079	0	0	0
B3042607	FEDERAL WAY	WA		08/28/2013		632.063	0	0	0	(	0	0	16.397	16.397	0	0	0
B7021801	FEDERAL WAY	WA		05/01/2017		1,082,682	0	0	0		0	0			0	0	0
B7032101	FEDERAL WAY			06/28/2017		3,902,077	0	0	0		0	0	25,074	25,074	0	0	0
B4111701	FERNDALE			01/21/2015		1,083,503	0	0	0		00	0	8,374	8,374	0	0	0
B4072802	FIFE	WA		09/22/2014		619,140	0	0	0		0	0	5, 120	5, 120	0	0	0
B8052501	FIRCREST	WAWA	<del>.</del>	08/03/2018		1,817,026	0	0	0		0	0	10,542	10,542	0	0	0
C0052002	KENNEWICK		·	07/22/2020 07/17/2013		1,904,801 1,196,281	٥٥	0	0		)  0	0	8,422 11,293	8,422	0	0	0
B6021203	KENNEWICK	 WΔ		05/10/2016			0	0	0		1	0	4,455	4,455	0	0	0
C0072407	KENNEWICK	WA		10/08/2020		1,341,830	0	0	0		0	0	5,350	5,350	0	0	0
A4042420	KENT			07/01/2004		400,779	0	0	0		0	0	8,594	8,594	0	0	0
A4042420-1	KENT			04/29/2014		149,205	0	0	0		00	0	1,347	1,347	0	0	0
B2070202	KENT			11/01/2012		830,723	0	0	0		00	0	7,922	7,922	0	0	0
B2112001	KENT	WAWA		02/19/2013		628,600 302,255	0	0	0		0	0	8,910 6,551	8,910 6,551	0	0	0
B3013007	KENT	WA		06/14/2013		4,896,987	0	0	0		)		72,784	72,784		0	
B5021704	KENT	WA		05/06/2015		430,425	0	0	0	(	0	0	5,345	5,345	0	0	0
B6101202	KENT	WA		11/17/2016		1,822,522	0	0	0		0	0	13,520	13,520	0	0	0
B8030202	KENT	WA		06/04/2018		1,506,355	0	0	0	)(	00	0	6,552	6,552	0	0	0
A8011602	KINGSTON			03/18/2008	ļ	513,203	0	0	0	·	0	0	4,249	4,249	0	0	0
B2051708	KINGSTON	WAWA		07/31/2012 05/14/2007		474,447	0	0	0		0	0	4,593 3,504	4,593	0	0	0
B0050702	KIRKLAND	WA		05/14/200/		213,044	0 n	0	0 n	,	,	0	3,504	3,504	0 n	<sup>0</sup>	0 n
B0060902	KIRKLAND	WA		07/15/2010	ļ	1,082,154	n	n	n	,	) n	n	50,346	50,346	n	n	n
B0120806	KIRKLAND	WA		01/21/2011		1, 122, 179	0	0	0		0	0	46,691	46,691	0	0	0
B1052505	KIRKLAND	WA		07/29/2011		1,307,439	0	0	0		0	0	48,995	48,995	0	0	0
B2020901	KIRKLAND	WA		05/14/2012		321,277	0	0	0		00	0	3,056	3,056	0	0	0
B2122108	KIRKLAND	WA		04/12/2013	<b></b>	1, 183, 554	<u>0</u>	0	0		0  0	0	17,462	17,462	<u>0</u>	ļ0	0
A8070201 A4010503	LACEY	WAWA		09/23/2008			0	0	0		,  0	0	12,488	12,488 41,479	ļ0	0	0
A3050905	LYNNWOOD	WA		12/31/2006		143,781	0 N	0 n	0 n	)	)	0 n	12,822	12,822	n	n	0 n
A5121301	LYNNWOOD	WA		02/06/2006		154,277	0	0	0		0	0	6,511	6,511	0	0	0
A9031202	LYNNWOOD	WA		05/21/2009		1,976,117	0	0	0		0	0	125, 178	125, 178	0	0	0
B2011601	LYNNWOOD	WA		03/30/2012		1,367,091	0	0	0		0	0	13,788	13,788	0	0	0
B2021704	LYNNWOOD	WA		03/30/2012	ļ	932, 155	0	0	0		00	0	9,399	9,399	0	0	0
B8041301	LYNNWOOD	WAWA		06/04/2018		1,938,898	0	0	0		0	ļ0	11,579	11,579	ļ0	0	0
B2121204	MARYSVILLE	WAwA		02/15/2013 02/08/2021		1,208,462	0	0	0	<u> </u>	0	0	26,177	26,177	0	0	0
B3121702	MERCER ISLAND	WAWA		02/08/2021		391,919	0 n	n	n	,	)	n	5,443	5,443	n	n	n
B6031107	MILTON	WA.		07/18/2016		2,437,126	0	0	0		0	0	13, 186	13, 186	0	0	0
B0031101	MONROE	WA		04/15/2010		1,021,705	0	0	0	· [	0	0	50,089	50,089	0	0	0
P2100206	MONDOE	WA		12/12/2012		1 712 ///1	n	0	1		1	0	16 266	16 366	0	1	0

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

				Showing A	All Mortgage Loans	DISPOS	SED, Transfe										
1	Location	1	4	5		7		Change	e in Book Value	e/Recorded Inv	/estment		14	15	16	17	18
	2	3			Bool	k Value/	8	9	10	11	12	13	Book Value/				
						ecorded			Current				Recorded				
						estment			Year's Other-		Total		Investment		Foreign		
					Exc	cluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
					Ac	ccrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal In	nterest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prid	or Year	(Decrease)	`/Accretion ´	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
B9110102	MOUNT VERNON	WA		01/24/2020		958,024	0	0	0	0	0	0	5,714	5,714	0	0	0
B4082003	MT VERNON	WA		11/14/2014		1,981,891	0	0	0	0	0	0	16,607	16,607	0	0	0
	MUKILTE0	WA		02/11/2013		1,812,766	0	0	0	0	0	0	17,707	17,707	0	0	0
B3031811	MUKILTEO	WA		06/19/2013		730 , 193	0	0	0	0	0	0	20,319	20,319	0	0	0
B5031803	MUKILTEO	WAWA		04/24/2015		1,654,220	٥	0	0	0	0	0	13,606	13,606		0	0
B4120804	OAK HARBOR	WA		02/02/2015		423,693	 0	0		0	0	0	5,297	5,297		0	0
	OLYMPIA	WA		11/19/2008		663,725	0	0	0	0	0	0	9,289	9,289	0	0	0
B1110701	OLYMPIA	WA		02/03/2012		3, 198, 023	0	0	0	0	0	0	29,072	29,072	0	0	0
B2070201	OLYMPIA	WA		08/31/2012		627,602	0	0	0	0	0	0	6, 187	6, 187	0	0	0
B2102308	OLYMPIA	WA		12/31/2012		393,861	0	0	0	0	0	0	7,868	7,868	0	0	0
B7061402	OLYMPIA	WA		08/18/2017	ļ	779,094	0	0	ļ0	ļ0	ļ0	0	5,231	5,231	0	0	ļ0
C0060503	OLYMPIAPASCO	WA		08/14/2020		596,484176,861	0	0	ļ0	0		0	3,551 14,249	3,551	0	0	ļ0
B9103110	PASCO	WAWA		01/21/2020		1,871,145	 n	0 n	n	n	n	0 n	11,160	11,160	o	u	n
A8020807	PORT ANGELES	WA.		06/03/2008		651,253	0	0	0	0	0	0	5,470	5,470	0	0	0
B3032707	PORT ORCHARD	WA		05/23/2013		642,443	0	0	0	0	0	0	6,148	6, 148	0	0	0
B2092103	POULSB0	WA		11/08/2012		549,339	0	0	0	0	0	0	5,609	5,609	0	0	0
B5030504	POULSB0	WA		06/01/2015		1,092,003	0	0	0	0	0	0	9, 116	9,116	0	0	0
B8113002	PULLMAN	WA		01/31/2019		348,503	0	0	0	0	0	0	2,010	2,010	0	0	0
B2040403	PUYALLUP	WA		06/29/2012 06/03/2013		226,424493,742	0	0	0	0	0	0	3,523 5,045	3,523 5,045	0	0	0
B3051606	PUYALLUP	WAWA		08/12/2013		589,769	 n	0	0	0	0	0	5,462	5,045		0	0
	PUYALLUP	WA		10/08/2014		550,915	0	0	0	0	0	0	4,709	4,709	0	0	0
B8092701	PUYALLUP	WA		12/03/2018		1,417,379	0	0	0	0	0	0	19,319	19,319	0	0	0
B8100201	PUYALLUP	WA		11/28/2018		1,001,325	0	0	0	0	0	0	4,043	4,043	0	0	0
B6062201	REDMOND	WA		09/14/2016		6,599,978	0	0	0	0	0	0	48,829	48,829	0	0	0
A7042301	RENTON	WA		07/17/2007		163, 184	0	0	0	0	0	0	5,213	5,213	0	0	0
B3010804	RENTON	WA		03/13/2013		271,871359,132	0	0	0	0	0	0	7,797 9,191	7,797 9,191	0	0	0
B6031106	RENTON	WA	· · · · · · · · · · · · · · · · · · ·	09/03/2013		2,952,432	 0	0	0	0	0	0				0	0
B9060401	RENTON	WA		06/26/2019		1,198,084	0	0	0	0	0	0	7,304	7,304	0	0	0
A8050905	RICHLAND	WA		07/31/2008		582,114	0	0	0	0	0	0	5,296	5,296	0	0	0
A80509053	RICHLAND	WA		03/31/2010		316,317	0	0	0	0	0	0	3, 182		0	0	0
B8040901	RITZVILLE	WA		06/28/2018		602,748	0	0	0	0	0	0	3,630	3,630	0	0	0
W8091301	SAMMAMISH	WA		10/31/2018		3,696,489	0	0	0	0	0	0	10,644	10,644	0	0	0
A9071701	SEATAC	WA		10/06/2009		520,547 72,424		0	0	0		0	12,073 8,566	12,073 8,566		0	0
A3011302	SEATTLE	WAWA	·	04/01/2003		12,424	 n	n	n	n	n	n			0 n	n	n
A3061906	SEATTLE	WA		08/29/2003		203, 180	0	0	0	0	0	0	17,135	17, 135	0	0	
	SEATTLE	WA	L	10/29/2003		183,501	0	0	0	0	0	0	14,317	14,317	0	0	0
	SEATTLE	WA		12/31/2006		207,368	0	0	0	0	0	0	9,358	9,358	0	0	0
A7091203 A7121014	SEATTLE	WA		11/06/2007		404,044135,851	0	0	0	ļ0	0	0	3,935 2,058	3,935	0	0	0
A7121014 A8041601	SEATTLE SEATTLE	WA WA		02/25/2008		1,034,196	0 	0	0	0	0	0	2,058	2,058 89,264	0	0	0
A8091503	SEATTLE	WA		11/25/2008		2,614,875	 n	n	n	n	n	n	23, 141	23, 141	o	n	n
	SEATTLE	WA		11/18/2008		401,680	0	0	0	0	0	0	3,646	3,646	0	0	0
A8091903	SEATTLE	WA		11/18/2008		756,442	0	0	0	0	0	0	6,695	6,695	0	0	0
A9030204	SEATTLE	WA		05/20/2009		1,230,361	0	0	0	0	0	0	16,665	16,665	0	0	0
B0020507	SEATTLE	WA		03/16/2010		544,417	0	0	0	0	ļ0	0		7,140	0	0	0
B0061103 B1052504	SEATTLE	WAWA		08/20/2010 08/03/2011		117,052	0	0	0	0	<u>0</u>	0	1,435	1,435	0	0	0
B1052504 B1092601	SEATTLE			08/03/2011		916,186	0 n	0	0	0 n	0	0			0	0	0 n
B2042303	SEATTLE	WA	· · · · · · · · · · · · · · · · · · ·	07/13/2012		395,875	 n	n	n	n	n	n	6,432	6,432	o	n	n
B2051502	SEATTLE	WA		07/23/2012		338,084	0	0	0	0	0	0	5,502	5,502	0	0	
B2051503	SEATTLE	WA		07/23/2012		338,084	0	0	0	0	0	0	5,502	5,502	0	0	0
B2103112	SEATTLE	WA		12/14/2012		1,870,982	0	0	0	0	0	0	18,311	18,311	0	0	0
B2103112-1	SEATTLE	WA		11/22/2013		207,306	0	0	<u>0</u>	ļ0	ļ0	0	1,845	1,845	0	0	0
B3042601	SEATTLE	WA		07/18/2013		520,088	0	0	J0	J0	0	0	14,291	14,291	0	0	ļ0

			_		All Mortgage L	oans DISPO	SED, Transf									1	
1	Location		4	5	6	7				e/Recorded Inv			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	Citv	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)		Disposal	eration	Disposal	Disposal	Disposal
B3052201	SEATTLE	WA	.,,,,,	08/07/2013		530.776	0	0	0	0 (1.10)	) 0	0			0	0	0
B3082701	SEATTLE	WA		10/28/2013		530,776	0	0	0		0	0	7,561 2,984	7,561 2,984	0	0	0
B4120506	SEATTLE			02/10/2015		926,675	0	0	0	0	00	0	7,617		0	0	0
B5081003	SEATTLE			10/22/2015		251,676	0	0	0		00	0	1,993	1,993	0	0	0
B5081004	SEATTLE			10/22/2015		251,676	0	0	0		0	0	1,993	1,993	0	0	0
B6040501	SEATTLE			05/18/2016		7,111,798	0	0	0	ļ0	00	0	55,499	55,499	0	0	0
B6040801	SEATTLE		-	06/16/2016		759,874	0	0	0	0	0	0	5,728	5,728	0	0	0
B8020606	SEATTLE	WA	-	03/30/2018			0	0	0		0	0	8,073 2,291	8,073 2,291	0	0	0
B9052002	SEATTLE		-	08/12/2019		1,305,515	٥٠٠	0 n	0 n		0	0	5,589	5,589	o	0	0
B9121603	SEATTLE			03/02/2020		913,237	o	0	n	0	) [	0	5,581	5.581	0	0	
C0083104	SEATTLE	WA		11/10/2020		2,882,600	0		0		0		17,492	17,492	0	0	0
W8091901	SEATTLE			10/31/2018		4,008,300	0	0	0	0	0	0	12,394	12,394	0	0	0
A2111401	SEQUIM	WA		02/27/2003		228,801	0	0	0	0	00	0	21,294	21,294	0	0	0
B5030505	SEQUIM	WA	-	06/01/2015		981,214	0	0	0	0	00	0	12,338	12,338	0	0	0
B2051705	SILVERDALE	WA		07/31/2012		742,301	0	0	0	ļ0	00	0	7, 185	7 , 185	0	0	0
B2121207 B7090502	SNOHOMISH	WA	-	02/15/2013		497,638	0	0	0	0	00	0	10,783	10,783	0	0	0
B8101704	SNOHOMISH	WA WΔ		11/30/2017		530.392	0	0	0		0	0	4, 139 3.077	4, 139 3.077	0	0	0
B1041802	SPOKANE		-	08/19/2011		461,160	٥	0	0 N		0	0	4.437	4.437			0
B5010601	SPOKANE	WA	-	04/01/2015		908,734	0	0	0	0	0	0	10,941	10,941	0	0	0
B7012602	SPOKANE VALLEY	WA		04/20/2017		1,260,046	0	0	0	0	0	0	8.022	8.022	0	0	0
B7112203	SPOKANE VALLEY	WA		02/26/2018		3,354,667	0	0	0	0	0	0	21,303	21,303	0	0	0
B6021204	SUNNYSIDE	WA		05/10/2016		662,269	0	0	0		00	0	4,951	4,951	0	0	0
B1122002	TACOMA	WA	-	03/08/2012		1,686,917	0	0	0	0	00	0	16,440	16,440	0	0	0
B2101002	TACOMA	WA	-	11/30/2012		1,734,276	0	0	0		00	0	5,453	5,453	0	0	0
B3051605	TACOMA TACOMA		· · · · · · · · · · · · · · · · · · ·	08/12/2013 08/06/2013		527,429 562,663	0	0	0		0	0	4,887 5.276	4,887 5.276	0	0	0
B3051608	TACOMA		-	08/06/2013		256, 110	٥٥	0	0		,	0		2,401		0	0
B3090503	TACOMA	WA		11/21/2013			٥٥	0	0		0	0	6,527	6,527	0	0	0
B4021003	TACOMA	WA.		04/15/2014		532, 106	0	0	0		0	0	4.434	4,434	0	0	0
B9083004	TACOMA	WA		11/18/2019		1,810,144	0	0	0	0	0	0	11,298	11,298	0	0	0
WC002003	TACOMA	WA		04/30/2020		17,000,000	0	0	0		00	0	0	0	0	0	0
A8121101	TUKWILA			02/17/2009		714,487	0	0	0	0	00	0	9,572	9,572	0	0	0
B1032503	TUMWATER			06/14/2011		606,251	0	0	0	ļ0	00	0	5,801	5,801	0	0	0
B3050703	UNIVERSITY PLACE		-	07/23/2013		287, 165 161, 860	0	0	0		0	0	7,853 17,522	7,853 17.522	0	0	0
A4031602	VANCOUVER		-	05/27/2004		249, 152	٥		0		0		6,019	6,019	0	0	0
A7102902	VANCOUVER		-	12/19/2007		249, 132	0 0	0	0	0	, )	0	4, 187	4, 187	0	0	0
B0071604	VANCOUVER	WA		09/20/2010		364,873	0		0	0	0	0	4,531	4,531	0	0	0
B1012401	VANCOUVER			08/15/2011		2,516,339	0	0	0	0	0	0	23,413	23,413	0	0	0
B2041903	VANCOUVER	WA		06/14/2012		461,311	0	0	0	0	00	0	3, 134		0	0	0
B2082101	VANCOUVER			12/05/2012		1,323,662	0	0	0	0	00	0	12,351	12,351	0	0	0
B2120602	VANCOUVER			02/14/2013		78,572	0	0	ļ0	ļ0	0	0	8,324	8,324	0	ļ0	0
B3011502	VANCOUVER	WA		03/15/2013			0	0	0	ļ		0	5,268 3,777	5,268 3,777	0	0	0
B4043003	VANCOUVER	WΑ		06/23/2014			 n	U	0 n		,	0 n	5,119	5,119	U	0	0 n
B4043003-1	VANCOUVER			09/08/2015		271,755	o	n	n		, )	n	3,490	3,490	n	n	n
B4071703	VANCOUVER	WA_		09/19/2014		1,008,464	0	0	0	0	0	0	8,119	8,119	0	0	0
B4102901	VANCOUVER	WA		01/05/2015		1,312,767	0	0	0		0	0	16,828	16,828	0	0	0
B5090905	VANCOUVER	WA		12/10/2015		13,545,606	0	0	0	0	00	0	61,363	61,363	0	0	0
B5111204	VANCOUVER	WA		01/20/2016		473,212	0	0	0	0	00	0	5,475	5,475	0	0	0
B6030705	VANCOUVER	WA		05/17/2016		569,530	0	0	0	ļ0	00	0	10,673	10,673	0	0	0
B6120202	VANCOUVER			05/01/2017		3,378,572	0	ļ0	ļ0	ļ	0	ō	16,352	16,352	ļō	ļō	0
B6120501	VANCOUVER VANCOUVER	WA		02/21/2017 02/28/2018		755,927	0	0	0	ļ0	0	0	5,059 15,897	5,059 15,897	0		0
B8110703	VANCOUVER VANCOUVER		-	02/28/2018		2,662,689	o	n	n		,	n	15,897	15,897	n	n	0 n
B9073001	VANCOUVER		-	09/27/2019		3,411,974	n	n	n	0	)	n	20.805	20.805	n	n	n
C0071501	VANCOUVER	WA	.[	09/09/2020	[	2,270,954	0	0	0		) [ 0	0	13,679	13,679	0	0	0
00001001	VANCOUNED	WA		11/20/2020		2 670 600	0	0	0	0	1	0	11 000	11 000	0	0	0

### **SCHEDULE B - PART 3**

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

				Snowing P	All Mortgage Loans	3 DISPUS	ED, Transie										
1	Location	l .	4	5	6	7		Change	in Book Value	e/Recorded Inv	estment		14	15	16	17	18
	2	3			Boo	ok Value/	8	9	10	11	12	13	Book Value/				
					Re	ecorded			Current				Recorded				
						estment			Year's Other-		Total		Investment		Foreign		
							Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						ccrued	Valuation	Year's		Deferred			Accrued		Gain	Gain	Gain
			1	D-4-					Temporary		in	Exchange		0			
			Loan	Date		nterest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date Pri		(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
C0090402	VANCOUVER	WA		11/02/2020		901,600	0	0	0	0	0	0	5, 185	5, 185	0	0	0
W8100902	VANCOUVER	WA	· · · · · · · · · · · · · · · · · · ·	11/16/2018		2,000,000	0	0	0	0	0	0	6,006	6,006	0	0	0
	WALLA WALLA	WA		10/30/2006		950,713	0	0	0	0	0	0	14,869	14,869	0	0	0
B3052009	WALLA WALLA	WA		07/23/2013		155, 154	0	0	0	0	0	0	13,855	13,855	0	0	0
B7121502	WOOD INVILLE	WA WA		02/15/2018		546,688	0	0	0	0	0	0	3,483	3,483	0	0	0
B6022601	YELM	WA		03/28/2016		917,012	0	0	0	0	0	0	10,450	10,450	0	0	0
B2050804 B7011901	FOND DU LAC	WI	·	09/05/2012		511,411	0	0	0	0	0	0	11,331	11,331	0	0	0
	GREEN BAY	LWI	·····	04/10/2017		1,255,636	0	0	0	0	0	0	8,907 5,942		0	0	ļ0
B8071102	GREEN BAY	WI		08/31/2018		1,012,323		0	0	0	0	0	5,942	5,942		0	0
B9091704	GREEN BAY	WI		12/06/2019		520,201		0	0	0	0	0	2.183	2, 183		0	0
B3031202	GREENDALE	wi		04/24/2013		1, 176, 179		0	0	0		0		ک	٥	0	0
B1071902	LAKE GENEVA	wi		10/11/2011		510,245	٥	٥					5,057	5,057	٥		
B4040801	MADISON	wi		05/29/2014		2,908,997	٥	0	0	0		0	25.031	25,031	٥	0	0
B7061201	MADISON	wi		09/01/2017		1, 138, 928	٥	o	o	n			7.481	7,481	٥		
B9051502	MADISON	WI		07/30/2019		1,667,969				0		0	14.162	14, 162		0	
C0072403	MADISON	WI		10/09/2020		805,093	0	0	0	0	0	0	3,284	3,284	0	0	0
B0020802	MARSHFIELD	WI		04/15/2010		1, 158, 106	0	0	0	0	0	0	14.358	14,358	0	0	0
B7042401	MEQUON	WI		06/30/2017		1,353,763	0	0	0	0	0	0	9,058	9,058	0	0	0
A2083002	MILWAUKEE	WI.		12/12/2002		132.663	0	0	0	0	0	0	7.087	7,087	0	0	0
A6082103	MILWAUKEE	WI		10/17/2006		252, 139	0	0	0	0	0	0	3,733	3,733	0	0	0
B5082801	MILWAUKEE	WI		12/15/2015		1,349,606	0	0	0	0	0	0	10,115	10,115	0	0	0
B6092603	MILWAUKEE	WI		12/15/2016		1,127,992	0	0	0	0	0	0	8, 123		0	0	0
C0120808	MT. PLEASANT	WI		02/11/2021		0	0	0	0	0	0	0	263,700	263,700	0	0	0
	NEW RICHMOND	WI		11/18/2004		304,227	0	0	0	0	0	0	11,027	11,027	0	0	0
B3012802	OSHKOSH	WI		05/22/2013		690,524	0	0	0	0	0	0	10,267	10,267	0	0	0
B2102602	PORTAGE	WI		01/25/2013		2,358,629	0	0	0	0	0	0	19,581	19,581	0	0	0
C0120810	SOUTH MILWAUKEE	WI		02/11/2021		0	0	0	0	0	0	0	197,775	197,775	0	0	0
B6072704	STURTEVANT	WI	ļ <b> </b>	09/14/2016		1,325,203	0	0	0	0	0	0	9,920	9,920	0	0	0
B8071101	WAUNAKEE	WI	ļ	08/31/2018		763,346	0	0	0	0	0	0	6,727	6,727	0	0	0
B3010803	WEST ALLIS	WI		03/15/2013		242,228	0	0	0	0	0	0	6,590	6,590	0	0	0
C0090904	RANSON	WV		12/23/2020		1,850,000	0	0	0	J0	0	0	247,807	247,807	0	ļ0	0
	SHEPHERDSTOWN	WV wv	} <b>-</b>	05/29/2020		10,272,812	0	ļ0	ļ0	ļ0	0	ļ0	0	0	0	ļ0	ļ0
A7041801		WY	ļ	07/10/2007		199,400	0	0	0	0	0	0	5,911	5,911	0	0	0
0299999. Mortgages with	n partial repayments					297,474,828	0		0	934,515	934,515	0	136,922,900	136,922,900	0	0	0
	LOS ANGELES	CA		02/18/2021	03/31/2021	0	0	0	0	0	0	0	4,500,000	4,500,000	0	0	0
	BALTIMORE	MD		02/24/2021	03/31/2021	0	0	0	0	0	0	0	2,100,000	2,100,000	0	0	<u> 0</u>
0399999. Mortgages disp	posed					0	0		0	0	0		6,600,000	6,600,000	0	0	0
0599999 - Totals					7,	415,634,905	0	0	0	934,515	934,515	0	261,682,977	261,682,977	0	0	0

### **SCHEDULE BA - PART 2**

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4		NAIC							
					Designation, NAIC							
					NAIC							
					Designation							
					Modifier							
					and							
					SVO						Commitment	
					Admini-	Date	Type	Actual Cost	Additional		for	
CUSIP				Name of Vendor	strative	Originally	and	at Time of	Investment Made	Amount of	Additional	Percentage of
Identification	Name or Description	City	State	or General Partner	Symbol	Acquired	Strategy	Acquisition	After Acquisition	Encumbrances	Investment	Ownership
		Cleveland		Red Stone Equity Partners		08/10/2011		0	24,553	0	Ω	9.523
	CREA Fund 31	Indianapolis		City Real Estate Advisors, Inc.		01/11/2013 03/13/2015		0	7,089,081 43,855	0	0	99.990 25.000
	Guaranteed Federal Low Income Housing Tax Credit - U	Dover	DE	AEGON USA Realty Advisors, LLC		03/ 13/2015		<u>и</u>	7, 157, 489			XXX
		Portland	ΔD	Standard QOZ Fund I, LLC		03/31/2021		28,096,994	7,157,489	0	0	
	Other Class of Assets - Affiliated	FOI CIANO	un	Standard GOZ Fund 1, LLC		03/31/2021		28,096,994	ν			XXX
4899999. Total								28,096,994		0	0	XXX
								00 000 004	7,157,489	0	0	
4999999. Total	- Affiliated	Т			1	1		28,096,994	0	0	0	XXX
						· · · · · · · · · · · · · · · · · · ·						
5099999 - Tota	s							28,096,994	7, 157, 489	0	0	XXX

### **SCHEDULE BA - PART 3**

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

1	2	Location		5	6	7	8		Change i	in Book/Adj	usted Carry	ing Value		15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
							Book/			Current				Book/					
							Adjusted			Year's		Total	Total	Adjusted					
							Carrying		Current	Other		Change in	Foreign	Carrying					
							Value		Year's	Than	Capital-	Book/	Exchange	Value		Foreign			
							Less	Unrealized	(Depre-	Temporary	ized	Adjusted	Change in	Less		Exchange			
							Encum-	Valuation	ciation) or	Impair-	Deferred	Carrying	Book/	Encum-		Gain	Realized	Total	
					Date		brances,	Increase	(Amorti-	ment	Interest	Value	Adjusted	brances		(Loss)	Gain	Gain	Invest-
CUSIP				Name of Purchaser or	Originally	Disposal	Prior	(De-	zation)/	Recog-	and	(9+10-	Carrying	on	Consid-	on	(Loss) on		ment
Identification	Name or Description	City	State	Nature of Disposal	Acquired	Date	Year		Accretion	nized	Other	11+12)	Value	Disposal	eration	Disposal	Disposal	Disposal	Income
	R4 CA I	New York	NY	R4 Capital	07/09/2020		368,139	0	0	0	0	0	0	0	38,973	0	0	0	0
	-Guaranteed Federal Low Income F	Housing Tax Credit - Unaffili	ated				368,139	0	0	0	0	0	0	0	38,973	0	0	0	0
4899999. Tota							368,139	0	0	0	0	0	0	0	38,973	0	0	0	0
4999999. Tota	al - Affiliated						0	0	0	0	0	0	0	0	0	0	0	0	0
							<b></b>												
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			·····		-								-						
					·		<b>+</b>												
5099999 - Tot	als	.		I	·		368, 139	0	0	0	0	0	0	0	38,973	0	0	0	0

			Show All	Long-Term Bonds and Stock Acquired During the Current Quarter					
1	2	3	4	5	6	7	8	9	10
									NAIC
									Designation,
									NAIC
									Designation
									Modifier
									and
					NI selection			Deld Control	SVO
OLIOID			D . 1 .		Number of			Paid for Accrued	Admini-
CUSIP	December 2		Date	No. 10 Control of the control of the	Shares of	A -1 -1 0 -1	D. Mal	Interest and	strative
Identification 91282C-BL-4	Description US TREASURY N/B	Foreign	Acquired03/17/2021	Name of Vendor	Stock	Actual Cost 8,304,297	Par Value 8.750.000	Dividends	Symbol 1.4 FE
	otal - Bonds - U.S. Governments		03/11/2021	MUNICAN STANLET & COMPANY		8,304,297	8,750,000	8,430	
	CHULA VISTA-TXBL		02/12/2021	STIFEL NICOLAUS		2,000,000	2,000,000		1.0 FE
	CHULA VISTA-TXBL		02/12/2021	STIFEL NICOLAUS		2,500,000	2,500,000		1.0 FE
	ORANGE -TXBL -REF		03/04/2021	STIFEL NICOLAUS		5,000,000	5,000,000		1.C FE
	ORANGE -TXBL -REF		03/04/2021	STIFEL NICOLAUS		3,000,000	3,000,000		1.C FE
	otal - Bonds - U.S. Political Subdivisions of States, Territories and Possess	ions				12,500,000	12,500,000	0	
	BAY AREA CA TOLL AUTH  CA HLTH FACS FING		03/03/2021	BANK OF AMERICA - MERRIL LYNCH BANK OF AMERICA - MERRIL LYNCH		4,120,000 1,014,800	4,120,000 1,000,000		1.D FE 1.D FE
	CA ST CMNTY DEV AUTH		02/17/2021	BBC CAPITAL MARKET CORP					1.0 FE
	CA ST CMNTY DEV AUTH		01/15/2021	RBC CAPITAL MARKET CORP		1,000,000	1,000,000		1.E FE
13080S-ZT-4	CA ST CMNTY DEV AUTH		01/21/2021	RBC CAPITAL MARKET CORP		3,478,394	3,445,000	0	1.E FE
	COCONINO CO -TXBL		03/31/2021	STIFEL NICOLAUS		1,100,000	1, 100,000		1.C FE
	CURATORS OF THE UNIV		02/23/2021	BANK OF AMERICA - MERRIL LYNCH		3,341,310	3,500,000		1.B FE
	INDIANA UNIV TRUSTEES		01/08/2021	BARCLAYS CAPITAL INC FIXED		2,228,861 1,000,000	2,075,000 1,000,000		1.A FE 1.D FE
	NJ TPK AUTH -B-TXBL		01/21/2021	CITIGROUP GLOBAL MARKETS		2,500,000	2,500,000		1.F FE
	NJ TPK AUTH -B-TXBL		01/22/2021	CITIGROUP GLOBAL MARKETS		1,500,000	1,500,000	0	1.F FE
	NJ TPK AUTH -B-TXBL		01/22/2021	CITIGROUP GLOBAL MARKETS		1,000,000	1,000,000	0	1.F FE
	OREGON ST FACS AUTH R		01/13/2021	BANK OF AMERICA - MERRIL LYNCH		1,958,080	2,000,000		1.G FE
	SAN JOSE-C-REF-REV		03/25/2021	MORGAN STANLEY & COMPANY		500,000	500,000		1.G FE
	SAN JOSE-C-REF-REV UNIV OF COLORADO -A-T		03/25/2021	MORGAN STANLEY & COMPANY PIPER JAFFRAY, INC.		3,000,000 1,095,840	3,000,000 1,000,000		1.G FE 1.B FE
	UNIV OF NORTH CAROLIN		02/26/2021	BANK OF AMERICA - MERRIL LYNCH		1,000,000	1,000,000		1.E FE
	UNIV OF NORTH CAROLIN		02/26/2021	BANK OF AMERICA - MERRIL LYNCH		1,265,000	1,265,000		1.E FE
	YUMA-TXBL		01/19/2021	VARIOUS		2,194,943	2,155,000		1.D FE
	YUMA-TXBL		01/14/2021	STIFEL NICOLAUS		1,420,440	1,400,000		1.D FE
	YUMA-TXBL		01/14/2021	STIFEL NICOLAUS		2,146,408	2,130,000		1.D FE
	otal - Bonds - U.S. Special Revenues		01/11/2021	RBC CAPITAL MARKET CORP		37,489,076 2,963,490	37,315,000 3,000,000	61,332	2.B FE
	AGILENT TECHNOLOGIES INC		03/03/2021	CITIGROUP GLOBAL MARKETS		2,994,660	3,000,000		2.B FE
	AIR PRODUCTS & CHEMICALS		02/10/2021	GOLDMAN SACHS & COMPANY			3,000,000		1.F FE
010392-FT-0	ALABAMA POWER CO		01/06/2021	AMHERST PIERPONT SECURITIES LLC		2,271,440	2,000,000		1.E FE
	AMFAM HOLDINGS INC		03/08/2021	JP MORGAN CHASE		5,000,000	5,000,000		2.B FE
	ANTHEM INC		03/08/2021	BARCLAYS CAPITAL INC FIXED		2,988,450	3,000,000 2,275,000		2.B FE 4.B FE
	APPLE INC		02/01/2021	VARIOUS		2,277,006 7,975,340			1.B FE
	ABSHE 2006-HE4 M1		03/25/2021	CAPITALIZED INTEREST		7,973,340		0	1.D FM
048303-CJ-8	ATLANTIC CITY ELECTRIC		03/03/2021	SCOTIA CAPITAL (BANK OF NOVA SCOTIA)		2,998,380	3,000,000	0	1.F FE
	AVIS BUDGET CAR/FINANCE		02/17/2021	VARIOUS		1,407,171	1,404,000	0	4.B FE
	BPR 2021-KEN A		02/18/2021	MORGAN STANLEY & COMPANY		3,000,000	3,000,000		1.A FE
	BAFC 2014-R2 2A2 CBRE SERVICES INC		03/26/2021	CAPITALIZED INTEREST GOLDMAN SACHS & COMPANY			4,220 1,000,000		1.D FM 2.A FE
	CIGNA CORP		03/15/2021	VARIOUS		4,510,650	4,500,000		2.8 FE
	CLIF 2020-2A A		03/03/2021	MITSUBISHI		2,522,492	2,492,119		1.F FE
12564E-AA-0	CIM 2021-J2 A1		03/29/2021	BANK OF AMERICA - MERRIL LYNCH		4,045,000	4,000,000	8,333	1.A FE
	CSC HOLDINGS LLC		03/25/2021	VARIOUS		3,098,753	2,945,000		3.C FE
	CALIFORNIA INSTITUTE OF		02/17/2021	SEAPORT GROUP SECURITIES		4,913,894	4,460,000	75,969	1.D FE
	CALIFORNIA RESOURCES CRP		01/20/2021	VARIOUS		2,852,864 3,405,415	2,800,000 3,405,000		4.B FE 4.B FE
	CATALENT PHARMA SOLUTION		02/11/2021	JP MORGAN CHASE		3,405,415		u n	4.8 FE
	CENTERPOINT ENER HOUSTON		03/08/2021	WELLS FARGO BANK		2,987,190	3,000,000	0	1.F FE
153609-J*-4	CENTRAL HUDSON GAS & ELECTRIC CORPORATIO		03/16/2021	JP MORGAN CHASE		3,000,000	3,000,000	0	1.G FE
	CHARTER COMM OPT LLC/CAP		02/18/2021	VARIOUS		4,984,520	5,000,000	0	3.A FE
	CITRIX SYSTEMS INC		01/11/2021	FIFTH THIRD SECURITIES		2,166,720	2,000,000		2.B FE
18539U-AD-7	CLEARWAY ENERGY OP LLC		03/02/2021	MORGAN STANLEY & COMPANY		2,047,000	2,047,000	0	3.B FE

			Show All L	ong-Term Bonds and Stock Acquired During the Current Quarte	r				
1	2	3	4	5	6	7	8	9	10
									NAIC
									Designation
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									Designation
									Modifier
									and
									SVO
					Number of			Doid for Asserted	Admini-
CLICID			D-4-					Paid for Accrued	-
CUSIP	5		Date		Shares of		5	Interest and	strative
Identification	Description	Foreign	Acquired	Name of Vendor	Stock	Actual Cost	Par Value	Dividends	Symbol
	CLEVELAND-CLIFFS INC		02/09/2021	BANK OF AMERICA - MERRIL LYNCH		2,431,998	2,432,000		4.C FE
	CLEVELAND-CLIFFS INC		02/09/2021	BANK OF AMERICA - MERRIL LYNCH		449,000	449,000		4.C FE
	COCA-COLA CO/THE		01/25/2021	FHN FINANCIAL		4,013,040	4,000,000		1.E FE
	COCA-COLA CO/THE		02/16/2021	AMHERST PIERPONT SECURITIES LLC		2,261,780	2,420,000		1.F FE
	CONCAST CORP		02/09/2021	MORGAN STANLEY & COMPANY		1,499,701	1,500,000		1.C FE 1.G FE
	COMMERCIAL METALS CO		03/12/202101/22/2021	MOHGAN STANLEY & COMPANY		2,523,357 2,859,948	2,334,000 2,817,000		3.B FE
	COMMONWEALTH EDISON CO		03/02/2021	WELLS FARGO BANK		2,859,948			)   3.8 FE
	CONSUMERS ENERGY CO		03/02/2021	WELLS FARGU BANK	l		2,000,000		)   1.F FE
	XROAD 2021-A B		03/15/2021	CREDIT SUISSE			2,000,000		1.C FE
	XROAD 2021-A C		01/26/2021	CREDIT SUISSE		499.894	500.000		)   1.6 FE
	CROWN CASTLE INTL CORP		02/09/2021			4,979,820	5,000,000		2.0 FE
	DTE ELECTRIC CO		01/14/2021	VARIOUS		2,360,000	2,000,000	25 489	1.F FE
	DTE ELECTRIC CO		03/22/2021	VARIOUS		3,976,220	4,000,000		1.F FE
	DAVITA INC		03/02/2021	VARIOUS		4,438,445	4,325,000		4.A FE
	DUKE ENERGY INDIANA LLC		02/16/2021	FHN FINANCIAL		2,078,960	2,000,000		1.F FE
	EDGEWELL PERSONAL CARE		02/25/2021	BANK OF AMERICA - MERRIL LYNCH		2,450,000	2,450,000		3.C FE
	EDVES 2021-A A		03/01/2021	RBC CAPITAL MARKET CORP		1,748,071	1,750,000		1.A FE
291011-BM-5	EMERSON ELECTRIC CO		02/10/2021	VARIOUS			5,000,000		1.F FE
29357K-AF-0	ENOVA INTERNATIONAL INC		01/08/2021	JEFFERIES & CO., INC.		319,313	325,000	8,978	4.C FE
	ENTERGY LOUISIANA LLC		03/04/2021	MITSUBISHI		2,984,520	3,000,000		1.F FE
	EVERSOURCE ENERGY		03/08/2021	CITIGROUP GLOBAL MARKETS		4,980,700	5,000,000		2.A FE
	FLNG LIQUEFACTION 3, LLC		03/08/2021	MIZUHO SECURITIES USA INC		2,560,000	2,560,000		2.B FE
	FIDELITY NATL INFO SERV		02/23/2021	CANTOR FITZGERALD, LP		998,840	1,000,000		2.B FE
	FIDELITY NATL INFO SERV		02/23/2021	JP MORGAN CHASE		1,987,900	2,000,000		2.B FE
	FIRSTCASH INC		01/28/2021	JEFFERIES & CO., INC.		673,875	650,000		3.B FE
	FLOWERS FOODS INC		03/02/2021	VARIOUS		2,993,900	3,000,000		2.B FE
	FORD MOTOR COMPANY		01/12/2021	VARIOUS		781,172			3.B FE
	FORD MOTOR CREDIT CO LLC		02/10/2021	MIZUHO SECURITIES USA INC		925,000	925,000		3.B FE
	FORTINET INC		02/24/2021	BANK OF AMERICA - MERRIL LYNCH		2,989,800	3,000,000	0	2.A FE
	GENVORTH MORTGAGE HLDING		03/03/2021	VARIOUS		1,473,779	1,359,000	3,845	3.C FE
	GOLDMAN SACHS GROUP INC		01/20/2021	VARIOUS		4,007,240	4,000,000		2.A FE
	HCA INCHOL AMERICA INC		02/04/2021	VARIOUS	<u> </u>	1,536,153	1,450,000		3.B FE 1.G FE
	HAWAIIAN ELECTRIC INDUSTRIES		03/03/2021	U.S. BANCORP INVESTMENTS. INC.					1.G FE 2.C FE
	HEALTH CARE SERVICE CORP		01/28/2021	AMHERST PIERPONT SECURITIES LLC			2,907,000		1.G FE
	HERO 2021-1A A		03/12/2021	BARCLAYS CAPITAL INC FIXED		4,999,980			)   1.G FE
	HILCORP ENERGY I/HILCORP		03/12/2021	VARIOUS	<u> </u>	4,999,980			3.C FE
	HILCORP ENERGY I/HILCORP		01/07/2021	VARIOUS		2,527,716	2,481,000		3.0 FE
	SERVICE PROPERTIES TRUST		02/22/2021	VARIOUS		940.742	936.000		3.0 FE
	SERVICE PROPERTIES TRUST		01/06/2021	CITIGROUP GLOBAL MARKETS		2,676,320	2,752,000		3.0 FE
	SERVICE PROPERTIES TRUST		01/05/2021	CITIGROUP GLOBAL MARKETS		320,800			3.C FE
	HUBBELL INC		03/03/2021	JP MORGAN CHASE			3,000,000		2.A FE
452327-AM-1	ILLUMINA INC		03/16/2021	GOLDMAN SACHS & COMPANY		1,995,960	2,000,000	0	2.C FE
	INDIGO NATURAL RES LLC		02/04/2021	VARIOUS		1,921,275	1,908,000		4.C FE
	JPMORGAN CHASE & CO		01/28/2021	JP MORGAN CHASE		4,000,000	4,000,000	0	1.G FE
46652V-AD-7	JPMMT 2021-4 A3A		03/26/2021	JP MORGAN CHASE		3,979,375	4,000,000	6,667	1.A FE
	JRD HOLDINGS LLC		01/27/2021	VARIOUS BROKERS		6,500,000	6,500,000	0	/   2.D   L
	KENNEDY-WILSON INC		02/02/2021	VARIOUS		2,278,488	2,276,000	0	4.A FE
	KEURIG DR PEPPER INC		03/01/2021	JP MORGAN CHASE		996,890	1,000,000	0	2.B FE
	LPL HOLDINGS INC		03/04/2021	JP MORGAN CHASE		2,723,000	2,723,000		3.B FE
	LIFE 2021-BMR B		03/18/2021	DEUTSCHE BANC		1,000,000	1,000,000		1.D FE
	LPSLT 2021-2GS A		03/05/2021	GOLDMAN SACHS & COMPANY		5,499,507	5,500,000		1.F FE
	LOCKHEED MARTIN CORP		01/26/2021	VARIOUS	ļ	4,470,808	4,270,000		1.G FE
	MCFCL 2017-1A ARR		03/10/2021	WELLS FARGO BANK		5,000,000	5,000,000		1.A FE
553283-AC-6	MPH ACQUISITION HOLDINGS	1	03/17/2021	VARIOUS	L	1,697,500	1,750,000	39 091	4.C FE
	MFIT 2021-AA A		03/05/2021	CITIGROUP GLOBAL MARKETS		2.499.519	2.500.000		1.A FE

			Show All	Long-Term Bonds and Stock Acquired During the Current Quarte	er				
1	2	3	4	5	6	7	8	9	10
									NAIC Designation,
									NAIC
									Designation
									Modifier
									and
									SVO
					Number of			Paid for Accrued	Admini-
CUSIP			Date		Shares of			Interest and	strative
Identification	Description	Foreign	Acquired	Name of Vendor	Stock	Actual Cost	Par Value	Dividends	Symbol
	S MUTUAL LIFE INS CO		02/18/202103/02/2021	DEUTSCHE BANC VARIOUS		5,251,694 4,974,490	5,006,000 5,000,000		1.F FE 1.E FE
	LO 2021–MTG1 A1		03/17/2021	BANK OF AMERICA - MERRIL LYNCH		3,036,875	3,000,000		1.A FE
	CK & CO INC		03/23/2021	FHN FINANCIAL		4,374,860	4,000,000		1.E FE
	C 2021-1A A		03/10/2021 .02/11/2021	CREDIT SUISSE		1,999,837	2,000,000 2,500,000		1.E FE 1.B FE
609207-AW-5 MOND	DELEZ INTERNATIONAL		02/11/2021	MITSUBISHI		2,498,778 3,778,760	4,000,000		2.B FE
615369-AT-2 MOOD	DYS CORPORATION		02/23/2021	VARIOUS		2,783,970	2,718,000	20,588	2.A FE
615394-AM-5 MOOG	G INC		01/15/2021	JP MORGAN CHASE		1,146,750	1, 100,000	4,545	3.C FE
	GAN STANLEY M 2021-1 A2		01/20/2021	MORGAN STANLEY & COMPANY MORGAN STANLEY & COMPANY		2,000,000 3,038,438	2,000,000 3,000.000		2.A FE 1.A FE
626717-AN-2 MURP	PHY OIL CORP		03/03/2021	BANK OF AMERICA - MERRIL LYNCH			2,430,000		3.0 FE
626738-AF-5 MURP	PHY OIL USA INC		01/21/2021	RBC CAPITAL MARKET CORP		1, 186, 185	1, 185,000	0	3.B FE
	CORP		03/29/2021 .03/10/2021	BANK OF AMERICA - MERRIL LYNCH TRUIST SECURITIES		2,766,120 2,999,374	2,761,000 3,000,000		4.C FE 1.F FE
	L 2021-1A A1		03/10/2021	WELLS FARGO BANK		1,999,020	2,000,000		1.F FE
	IONAL HOCKEY LEAGUE		01/06/2021	JP MORGAN CHASE		4,000,000	4,000,000		2.A FE
	IONNIDE FINANCIAL SER		01/25/2021	FHN FINANCIAL		1,231,202	1,105,000		1.F FE
	ION/IDE MUTUAL INSURA UPE CONSERVANCY (THE)		02/05/2021	JP MORGAN CHASE JP MORGAN CHASE		2,263,560 1,000,000	2,000,000 1,000.000		1.G FE 1.C FE
	OHE CONSERVANOT (THE)		03/17/2021	BANK OF AMERICA - MERRIL LYNCH		611,000	611.000		4.C FE
64952G-AT-5 NEW	YORK LIFE INSURANCE		03/17/2021	MORGAN STANLEY & COMPANY		2,086,220	2,000,000	25,833	1.D FE
	FOLK SOUTHERN CORP		02/22/2021	VARIOUS		5,034,735	5,113,000		2.A FE
	FOLK SOUTHERN CORP		02/23/2021	MORGAN STANLEY & COMPANY U.S. BANCORP INVESTMENTS. INC		1,965,740 996.290	2,000,000		2.A FE 1.F FE
	THREST NATURAL GAS CO		02/12/2021	MESIROW CAPITAL MARKETS		1,755,090	1,500,000		1.F FE
668138-AE-0 NORT	THWESTERN MUTUAL LIFE		03/15/2021	MORGAN STANLEY & COMPANY		4,982,600	5,000,000	0	1.D FE
	DIA CORP		02/11/2021	CITIGROUP GLOBAL MARKETS		4,566,920	4,000,000		1.G FE
67190A-AA-4 OAKI 67190A-AB-2 OAKI	IG 2021-1A A1		01/20/2021	CREDIT SUISSE			1,000,000		1.A FE 1.A FE
682413-AC-3 ONP	2021-PARK B		02/10/2021	DEUTSCHE BANC		3,000,000	3,000,000	0	1.D FE
	CLE CORP		02/03/2021	MORGAN STANLEY & COMPANY		3,306,360	3,000,000		2.B FE
	IFIC LIFECORP		02/16/2021	VARIOUS		5,519,187 994.000	5,144,000		1.G FE 4.A FE
	DMONT NATURAL GAS CO		01/29/2021	MESIROW CAPITAL MARKETS					2.A FE
737446-AR-5 POST	T HOLDINGS INC		02/25/2021	VARIOUS		1,985,969	1,985,000	0	4.B FE
	LOGIS LP		01/26/2021	AMHERST PIERPONT SECURITIES LLC		1,805,300	2,000,000		1.G FE
	ZON - PROJECT WILLIAM (EL PASO, TX)		03/10/2021 03/19/2021	JP MORGAN CHASE  AMHERST PIERPONT SECURITIES LLC		1,250,000 9,881,250	1,250,000		1.F FE 1.A FE
	LIC SERVICE CO OF NORTH CAROLINA		03/18/2021	MIZUHO SECURITIES USA INC		2.000.000	2.000.000		2.A FE
	SVC NEW HAMP		02/10/2021	AMHERST PIERPONT SECURITIES LLC		1,279,394	1,385,000		1.E FE
	KSPACE TECHNOLOGY		02/02/2021	CITIGROUP GLOBAL MARKETS NATIXIS		1,975,944	1,975,000		4.A FE
	EW 2021-1 A		03/25/2021	VARIOUS		1,999,699 10,246,380	2,000,000 10,000,000		1.A FE 2.B FE
780153-BG-6 ROYA	AL CARIBBEAN CRUISES		03/24/2021	BANK OF AMERICA - MERRIL LYNCH		612,000	612,000	0	4.B FE
	ET 2021-1A B		02/26/2021	VARIOUS		2,087,558	2, 100,000	609	1.C FE
	ET 2021-1A C		02/26/2021	VARIOUS		2,081,974 5,437,456	2,100,000 5,600,000		1.G FE 2.B FE
	MONS FOOD INC/SIMMONS		02/19/2021	VARIOUS		1,140,089	1, 129,000		4.0 FE
837004-CK-4 DOMI	INION ENERGY SOUTH		02/23/2021	MESIROW CAPITAL MARKETS		2,594,712	2,368,000	18,878	1.G FE
	THIEST GAS CORP, MIV025		02/01/2021	AMHERST PIERPONT SECURITIES LLC		3,391,291	2,950,000		1.G FE
	C 2021-1A A2		03/12/2021	GUGGENHEIM MORGAN STANLEY & COMPANY		3,000,000 3,013,200	3,000,000 3,000,000		1.G FE 2.A FE
	TE STREET CORP		01/04/2021	BANK OF AMERICA - MERRIL LYNCH		2, 190, 160	2,000,000		1.F FE
86746E-AA-5 SNVA	A 2021-A A		02/25/2021	CREDIT SUISSE		2,997,801	3,000,000	1,500	1.G FE
	RN 2021-1A A		03/10/2021	CREDIT SUISSE		2,999,348 1,999,751	3,000,000 2,000,000	0	1.G FE 1.F FE
872480-AE-8 TIF	ZUZ 1- IR R		01/25/2021	BANK OF AMERICA - MERRIL LYNCH	<b> </b>	1,999,751	2,000,000	0	

Column   Description				Show All	ong-Term Bonds and Stock Acquired During the Current Quart	er				
CLOS   Number of State of St	1	2	3	4	5	6	7	8	9	
Part   Part										_
Designation   Designation										
Custom   Description   Descr										
Current   Date										
Date   Part   Property   Part   Property   Part										and
Custom   Persign   Persi										SVO
										Admini-
1979   1979										
Minches   Professional Automation   1.500.000   1.50			Foreign			Stock				
1000000000000000000000000000000000000									429	3.C FE
Section   1982										
18690-1-4   THE TOP   THE   1.00	880779-BA-0	TEREX CORP		03/18/2021	BARCLAYS CAPITAL INC FIXED		1,016,000	1,016,000	0	3.C FE
1985-1-0    1995										
March   1900	896288-AA-5	TRE 2020_1A A								
SECRETARY   SECR	89680H-AE-2	TCF 2021-1A A	:		WELLS FARGO BANK				0	1.F FE
PROF. Lab.   WINDERSTON   SPECIAL STATE   SP	90352W-AD-6	STEAM 2021-1A A	. [	01/22/2021	VARIOUS		2,278,387	2,250,000	0	1.F FE
1988-0-5-2   1989-0-5-2   198										
1900   1900										
SOUTH CONTROL   SOUTH CONTRO	91832V-AA-2	VOC ESCROW LTD	.   [	01/28/2021	VARIOUS		1,800,730	1,834,000	42,284	4.B FE
\$4000_67			.				1,499,325			
\$6000-5-7     \$1000-6-6     \$10000-6-6     \$10000-6-6     \$10000-6-6     \$10000-6-6     \$10000-6-6     \$10000-6-6     \$10000-6									36,721	2.A FE
SOUTH   1-00   1.00										
Selection   Sele	95003L-AA-8	WFCM 2021-SAVE A			WELLS FARGO BANK					
MON-Let 2   100   MON-Let 2   100   MON-Let 2   100   MON-Let 3			A							
MITCAL   M			A							
09599-2-6   BP PARISS   0.000   0.00			D							
2077-84-2   COMMENT HINK MST   STORY	09659W-2K-9		D							
2075  1-42   OMECT FIND SHUTUNE   0			D							
20041_0-0-0			D							
2008-F4-0   DISTRILLU SE			D							
24062-4-0 PAT 2021-1A 1 D. DOZE/2021 BRINDO JABES A ASSOLATES 5.00.000 5.000.000 0.1 F. FE 24084-6-6 EQUISTS FINST REPORTED FINANCE 2021 0.0 D. DOZE/2021 VARIOUS DROPES 5.000.000 15.000.000.000 15.0000.000 15.0000.000 15.0000.000 15.0000.000 15.0000.000 15.0000.00	21039C-AB-0	CONSTELL IUM SE	. D	02/09/2021	DEUTSCHE BANC				0	4.B FE
25/05/2-10-5   CEUTISSE PROST AIRCRAFT FINANCE 2021   D.   0.   0.   0.   0.   0.   0.   0.			D							
244684-6-6   EUNIN R.S.   EUNIN R.S.   EUNIN R.S.   EURON S.C.   EUNIN R.S.   EUN			. D							
\$8177-A-2 (8803 2021-1A A 2.000.000 2.000.000 3.0 1.A FE	29446M-AC-6		D							
494280-C-1   HSB (HLD)NIS PLC   D.   0.7117/2021   DAIN CAPITAL MARKET   D.   0.9581,00   3.000,000   16,085   1-FE   1.9520279-RD-0   LESEA FINIX/INST (CPP   D.   0.9581,00   0.000,000   0.900,00	38177X-AA-2	GBDC3 2021-1A A	D	02/22/2021	DEUTSCHE BANC		2,000,000	2,000,000	0	1.A FE
S202P - 0.5   LSEA FINALINA P.C   D			D							
9087F-90-1   WIZHD FINANCIAL GROP   0. 02/16/2021   WIZHD SEQRITIES USA NO   0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0.			.   n							
C255H_A=5			D							
17342H-A-5-   ROKT 2019-1A B2R	62954W-AE-5	NTT FINANCE CORP	D	03/02/2021	VARIOUS		9,008,880	9,000,000	229	1.F FE
783917-AF-9			D							
R8391-AB-7			ח							
B028H_AP_0			D		NATIONAL AUSTRALIA BANK					
S2620K-BE-2   SIEMENS FINANCIERINGSMAT   D. 0.3/02/2021   MORGAN STANLEY & COMPANY   S. (4,983,300   5,000,000   0.0   1.E. FE	80281L-AP-0		D	03/08/2021			3,000,000	3,000,000	0	2.B FE
B3004_AG-0   SIX10 2021_2RA A2RB   D. 0.2/01/2021   JP MORGAN CHASE   STERIS PLC   J. 0.0.0500   3.000,000   0.0   1.0 FE	80349B-BD-8		D							
SSTIPS P.A.   STERIS P.C.   D. 03/24/2021 VARIOUS   A.000,000   .0   0.2 C FE	83004I -AG-0	SIX10 2021-2RA A2RR	ا			-				
88315L - AE - 8   TMCL 2020 - 1A A   2,895,253   3,732   1,F FE   88315L - AL - 2   TMCL 2021 - 1A A   2,895,253   3,732   1,F FE   88315L - AL - 2   TMCL 2021 - 1A A   4,986,273   4,500,000   0   0   1,F FE   8940P-AK - 9   TRANSURBAN FINANCE CO   2,985,990   3,000,000   3,5221   2,A FE   8940P-AK - 9   2,985,990   3,000,000   0   0   0,000   0   0,000   0	85917P-AA-5	STERIS PLC	D		VARIOUS			4,000,000		
88315L-AL-2       TMCL 2021-1A A       4,498,627       4,500,000       .0       1,F FE         89400P-AK-9       TRANSURBAN FINANCE CO       .0<			D							
89400P-AK-9   TRANSURBAN FINANCE CO   D.   0.3765/2021   RBC CAPITAL MARKET CORP   2.985,980   3.000,000   35,321   2.4 FE   8960P-AK-9   TRANTS 2017-6A BR2   3.000,000   0.000   0			D			-				
89640Y-BC-7     TRNTS 2017-6A BR2     D. 02/09/2021     JP MORGAN CHASE     3,000,000     3,000,000     .00     1.C FE       89680AF-5     TRINSEO OF / TRINSEO FIN     D. 03/17/2021     DEUTSCHE BANC     .1,746,635     1,745,000     .0     .0     4.C FE       902613-AA-6     UBS GROUP AG     D. 02/01/2021     UBS PAINE WEBBER     .6,611,920     .5,000,000     .86,486     1.G FE       902637-AE-8     UBS GROUP AG     .0     .0     .0     .0     .1,6 FE       92682R-AA-0     VIKING OCEAN CRUISES SHI     D. 01/28/2021     WELLS FARGO BANKS     .729,000     .729,000     .0     .0     .4 C FE			D		RBC CAPITAL MARKET CORP					
902613-AA-6 UBS GROUP AG D. 02/01/2021 UBS PAINE WEBBER 6,611,920 6,000,000 86,486 1.6 FE 902613-AE-8 UBS GROUP AG D. 02/02/2021 UBS PAINE WEBBER 2,000,000 2,000,000 0 1.6 FE 92682R-AA-0 VIKING OCEAN CRUISES SHI D. 01/28/2021 WELLS FARGO BANKS 729,000 729,000 729,000 0 0 4.6 FE	89640Y-BC-7	TRNTS 2017-6A BR2	D	02/09/2021	JP MORGAN CHASE		3,000,000	3,000,000	0	1.C FE
902613-AE-8 UBS GROUP AG D. 02/02/2021 UBS PAINE WEBBER 2,000,000 2,000,000 0 1.G FE 92682R-AA-0 VIKING OCEAN CRUISES SHI D. 01/28/2021 WELLS FARGO BANKS 729,000 729,000 729,000 0 4.C FE			. D							
92682R-AA-0 VIKING OCEAN CRUISES SHI D			D							
999150-AN-3 V0YA 2017-34 AZAR 50 0 0 0 1 0 FE			D							
Year   Year		VOYA 2017-3A A2AR	D	03/17/2021	NOMURA SECURITIES		5,000,000	5,000,000	0	1.C FE

### **SCHEDULE D - PART 3**

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

			0	Johns Terri Bonds and Stock Acquired During the Current Quarter			_	_	
1	2	3	4	5	6	7	8	9	10
									NAIC
									Designation,
									NAIC
									Designation
									Modifier
									and
									SVO
					Number of			Paid for Accrued	Admini-
CUSIP			Date		Shares of			Interest and	strative
Identification	Description	Foreign	Acquired	Name of Vendor	Stock	Actual Cost	Par Value	Dividends	Symbol
94950C-AE-6	WELF 2021-1A B	n	02/19/2021	CITIGROUP GLOBAL MARKETS	Stock	3,000,000	3,000,000		1.0 FE
G7304*-AK-7	QUADGAS FINANCE PLC	D		BANK OF AMERICA - MERRIL LYNCH		2.000.000	2,000,000		2.B FE
Q3793#-AA-1	FIRST GAS LIMITED	D		MITSUBISHI		4,000,000	4.000.000		2.B FE
Q7450@-AM-2	PERTH AIRPORT PTY LTD	D	01/21/2021	NATIONAL AUSTRALIA BANK		8,000,000	8,000,000	0	2.B FE
	otal - Bonds - Industrial and Miscellaneous (Unaffiliated)					628,321,541	620,373,771	1,883,056	
000000-00-0	FOODSCIENCE LLC			KEYBANC CAPITAL MARKETS/MCD INVESTMENTS		1,206,600	1,218,788		4.B FE
000000-00-0	GROUND PENETRATING RADAR SYSTEM LLC			ANTARES CAPITAL LP		449,313	453,852		4.B FE
000000-00-0	ROHRER CORPORATION			ANTARES CAPITAL LP		706,960	714, 101		4.B FE
000000-00-0	SPECIALIST RESOURCES GLOBAL 2021 DOTL		03/31/2021	BMO HARRIS BANK		124,524	128,076	0	4.B FE
	otal - Bonds - Unaffiliated Bank Loans					2,487,397	2,514,817	0	XXX
	I - Bonds - Part 3					689, 102, 311	681,453,588	1,952,818	
	I - Bonds - Part 5					XXX	XXX	XXX	XXX
8399999. Tota						689, 102, 311	681,453,588	1,952,818	
8999997. Tota	I - Preferred Stocks - Part 3					0	XXX	0	XXX
8999998. Tota	I - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX
	I - Preferred Stocks					0	XXX	0	XXX
	FHLB DES MOINES		03/31/2021	DIRECT FROM ISSUER	22,946.000	2,294,600		0	
	otal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					2,294,600	XXX	0	XXX
	I - Common Stocks - Part 3					2,294,600	XXX	0	XXX
	I - Common Stocks - Part 5					XXX	XXX	XXX	XXX
	I - Common Stocks					2,294,600	XXX	0	XXX
	I - Preferred and Common Stocks					2,294,600	XXX	0	XXX
9999999 - Tota	als					691,396,911	XXX	1,952,818	XXX

	1		1			ng-Term Bo	nds and Sto	ck Sold, Red								1	1	,	ı		
1	2	3	4	5	6	7	8	9	10			ok/Adjusted	Carrying Va		16	17	18	19	20	21	22
										11	12	13	14	15							NAIC Desig- nation, NAIC
CUSIP Ident-		For-	- Disposal	Name	Number of Shares of	Consid-		Actual	Prior Year Book/ Adjusted Carrying	Unrealized Valuation Increase/	Current Year's (Amor- tization)/	Current Year's Other Thar Temporary Impairment Recog-	Total Change in Book/ Adjusted Carrying Value (11 + 12 -	Total Foreign Exchange Change in Book /Adjusted Carrying	Book/ Adjusted Carrying Value at Disposal	Foreign Exchange Gain (Loss) on	Realized Gain (Loss) on	Total Gain (Loss) on	Bond Interest/ Stock Dividends Received During	Stated Con- tractual Maturity	Designation Modifier and SVO Administrative
ification	Description	eign	n Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
.78657A-AC-3	SAFINA LTD,M/W SECURED, CALLABLE	C	01/15/2021	SINKING FUND REDEMPTION SINKING FUND REDEMPTION		16,274	16,274	16,274	16,274	0	0	0	0	0	16,274	0	0	0	63	01/15/2022 .	1.A
.802722-AA-6	SANTA ROSA LEASING LLC, SECURED, SINKABLE		02/15/2021			25,505	25,505	25,505	25,505	0	0	0	0	0	25,505	0	0	0	108	08/15/2024 .	1.A
90373Q-AA-0	ULANI MSN 37894, SECURED, SINKABLE, M/W		03/20/2021	SINKING FUND REDEMPTION		86,957			86,957	0	0	0	0	0	86,957	0	0	0	475	12/20/2024 .	1.A
0599 <u>999</u> . S	Subtotal - Bonds - U.S. Governments					128,736	128,736	128,736	128,736	0	0	0	0	0	128,736	0	0	0	646	XXX	XXX
407401	VA. LANGING OT		04 (45 (000)	SINKING FUND REDEMPTION		05.045	25 245	05.075	05.0:5	_					05.0:5	_	_	_		00 (45 (00 (5	4.0
12719#-AA-1 3128LX-GZ-7	VA - LANSING CTL		01/15/2021	MBS PAYDOWN		25,210	25,210 6,659	25,210 6,578	25,210	0		0	1	0	25,210	0	0	0	36	08/15/2040 . 11/01/2035 .	1.B
312935-XY-0	FG A88795		03/01/2021	MBS PAYDOWN		4,678	4,678	4,613	4,677	0	1	0	1	0	4,678	0	0	0	39	02/01/2033 .	1.A
.31297G-MK-4			03/01/2021	MBS PAYDOWN		13,569	13,569	13,421	13,568	0	1	0	1	0	13,569	0	0	0	67	11/01/2034 .	1.A
31297H-4M-8 31297T-XD-0			03/01/2021	. MBS PAYDOWN		1,573 7,168	1,573 7,168	1,548 7,068	1,573 7,167	0	0	0	0	0	1,573 7,168	0	0	0	13	02/01/2035 . 09/01/2035 .	1.A
31331S-6S-7	FEDERAL FARM CREDIT BANK, AGENCY BOND		01/26/2021	MATURITY		1,000,000	1,000,000	971,100	999,813	0	187	0	187	0	1,000,000	0	0	0	23,750	01/26/2021 .	1.A
.313637-ZF-0	FN 109742		03/01/2021	MBS PAYDOWN		9,988	9,988	10 , 152	9,988	0	0	0	0	0	9,988	0	0	0	74	09/01/2048 .	1.A
.31371L-ZS-1			03/01/2021	. MBS PAYDOWN		8,462	8,462	8,351	8,460	0	2	0	2	0	8,462	0	0	0	56	01/01/2035 .	1.A
31371M-RQ-2 3137FB-TC-0			03/01/2021	. MBS PAYDOWN		15,805	15,805	15,676 7,447	15,799	0		0		0	15,805	0	0	0	119	04/01/2036 . 08/25/2024 .	1.A
	FHMS K-1510 X1		03/25/2021	INTEREST ONLY PAYMENT		0	0	248	2	0	(2)	0	(2)	0	0	0	0	0	4	01/25/2034 .	1.A
.3137FL-YL-2	FHMS K-1511 X1		03/25/2021	. INTEREST ONLY PAYMENT		0	Ω	1,389	10	0	(10)	0	(10)	0	0	0	0	0	23	03/25/2034 .	1.A
3137FM-D4-1	FHMS KG01 X1			. INTEREST ONLY PAYMENT		0	0	332	4	0	(4)	0	(4)	0	0	0	0	0	8	04/25/2029 .	1.A
31381S-CW-0 .31402D-GN-4	FN 725705		03/01/2021	MBS PAYDOWN		1,045 9,366	1,045 9,366	1,164 9,192	1,047	0	(1)	0	(1)		1,045 9,366	0	0		11 75	09/01/2041 . .08/01/2034	
.31402R-FT-1	20.00		03/01/2021	MBS PAYDOWN		8, 175	8,175		8,171	0	4	0	4	0	8, 175	0	0	0	64	06/01/2035 .	1.A
31403D-GY-9			03/01/2021	. MBS PAYDOWN		7,559		7 , 455	7,556	0	2	0	2	0	7,559	0	0	0	65	05/01/2036 .	1.A
31403D-T3-3				. MBS PAYDOWN		9, 109	9,109	8,907	9, 104	0	5	0	5	0	9, 109	0	0	0	76	10/01/2036 .	1.A
31405G-AU-4 31407H-HS-8			03/01/2021	MBS PAYDOWN		10,783	10,783	10,639	10,781	0	1	0		0	10,783	0	0		90	07/01/2034 . 10/01/2035 .	1.A
.31407H-HS-6			03/01/2021	MBS PAYDOWN		1,488	1,488	1,466	1,488	0	0	0	0	0	1,488	0	0	0	49	09/01/2035 .	1.A
.31408F-6B-0	FN 850566		03/01/2021	MBS PAYDOWN		1,379	1,379	1,353	1,378	0	0	0	0	0	1,379	0	0	0	11	01/01/2036 .	1.A
31409E-FW-6	FN 868781		03/01/2021	. MBS PAYDOWN		1,518	1,518	1,497	1,518	0	0	0	0	0	1,518	0	0	0	13	04/01/2036 .	1.A
			01/15/2021			46, 162	46,162	48,339	46,162	0	0	0	0	0	46, 162	0	0	0	1,068	01/15/2042 .	
.,b4614U-CH-8	NEW JERSEY ST TURNPIK		01/01/2021	. MATURITY		650,000	650,000	650,000	650,000	0	0	0	10	0	650,000	0	0	0	8,242	01/01/2021 .	1.F FE
.649081-AA-4	NEW VALLEY GEN IV, MKWL/SINK CERTS	.	01/15/2021	S.L.L.NO I OND INEDEMI I TON	<u> </u>	286,713	286,714	283,451	286,379	0	335	0	335	0	286,714	0	0	0	6,719	01/15/2022	1.D FE
	NY DORM-TXB-BUILD AMERICA SER-C, REV	-	02/15/2021	MATURITYSINKING FUND REDEMPTION		3,000,000	3,000,000	3, 128, 160	3,001,811	0	(1,811)	0	(1,811)	0	3,000,000	0	0	0	68,310	02/15/2021 .	1.B FE
	BGS FBI WESTCHESTER		03/05/2021	NDC DAVDOWN		53, 163	53, 163	53, 163	53, 163	0	0	0	······ō	0	53, 163	0	0	0	321	07/05/2032 .	1.B
	SBAP 2003-20A 1 SBAP 2005-20G 1	-	01/01/2021	MBS PAYDOWN		17,622	17,622	17,270 21,677	17,622 22,741	0	0	0	0	0 n	17,622 22,741	0	0 n	0	432	01/01/2023 . 07/01/2025 .	1.A
83162C-QA-4	SBAP 2006-204 1		01/01/2021	MBS PAYDOWN		22,741	27,623	27,623	27,623	0	0	0	0	0	27,623	0	0	0		01/01/2025 .	1.A
83162C-QV-8	SBAP 2007-20B 1		02/01/2021	MBS PAYDOWN		15,025	15,025	15,025	15,025	0	0	0	0	0	15,025	0	0	0	412	02/01/2027 .	1.A
	SBAP 2009-20B 1		02/01/2021	MBS PAYDOWN		116,807	116,807	116,807	116,807	0	0	0	0	0	116,807	0	0	0	2,780	02/01/2029 .	1.A
	SBAP 2009–20C 1	-	03/01/2021	MBS PAYDOWN		72, 103	72,103	78,435 145,705		0	(81)	0	(81)	0	72,103	0	0	0	1,680	03/01/2029 .	1.A
	SBAP 2010-20A 1   SBAP 2010-20B 1		01/01/2021	MBS PAYDOWN		134,368	134,368	145,705	134,368	 N			n	n	134,368	 n	n	n	2,943	01/01/2030 . 02/01/2030 .	1.A
	SBAP 2010-20G 1		01/01/2021	MBS PAYDOWN		35, 118	35, 118	35, 118	35,118	0	0	0	0	0	35,118	0	0	0	667	07/01/2030 .	
	SBAP 2010-20H 1	. [	02/01/2021	MBS PAYDOWN		32,819	32,819	32,819	32,819	0	0	0	0	0	32,819	0	0	0	578	08/01/2030 .	
841215-AA-4	SOUTHAVEN CMBD CYCLE GEN	1	02/15/2021	SINKING FUND REDEMPTION		92.247	92,247		92.267	n	(20)	n	(20)	0	92,247	0	n	n	1.774	08/15/2033 .	1.D FE
	Subtotal - Bonds - U.S. Special Rever	11166	.		<b></b>	5.801.226	5.801.227	5.927.681	5.802.707	0	(1,482)	0	(1,482)	0	5.801.227	0		0	,	XXX	XXX

					Show All Lor	ng-Term Bo	onds and Sto	ck Sold, Red	deemed or 0	Otherwise I	Disposed of	of During th	he Current Qu	ıarter							
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation,
																					NAIC
													Total	Total							Desig-
												Current	Change in F	oreign					Bond		nation
												Year's			Book/				Interest/		Modifier
									Prior Year		Current	Other Than			Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary	Carrying	Book C	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment			Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-			Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	`	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
	·			SINKING FUND REDEMPTION						,			ĺ			•		·			
00028#-AA-2	AAAM A-1 PASSTHRU TR		.03/15/2021			269,560	269,561	269,561	269,728	0	0	0	0	0	269,728	0	(168)	(168)	1,317	05/25/2025 .	
00105H-DZ-6	AFC 1999-2 1A		.03/25/2021	MBS PAYDOWN		14,558	14,558	13,376	14,521	0	38	0	38	0	14,559	0	0	0	22	06/25/2029 .	4.B FM
00119L-AA-9	AG ISSUER LLC		.03/03/2021	BANK OF AMERICA - MERRIL LYNCH		1,057,499	1,000,000			0	2,221	0	2,221	n	878,831	0	178,669	178,669	31,944	03/01/2028 .	4.B FE
			.03/25/2021	MBS PAYDOWN		56,289	56,289	45,031	56,028	0	2,221	0	2,221	0	56,289	 0			51	06/25/2036 .	
				CALLED BY ISSUER at					55,020						55,250						
00846U-AH-4	AGILENT TECHNOLOGIES INC,M/W SR UNSECURE		.01/21/2021	. 104.764		3, 168, 062	3,024,000	3,026,386	3,024,429	0	(17)	0	(17)	0	3,024,412	0	(412)	(412)	173,631		
008674-AH-6	AHERN RENTALS INC		.03/12/2021	. JEFFERIES & CO., INC		1,588,124	1,750,000	1,613,970	1,681,060	0	5,481	0	5,481	0	1,686,542	0	(98,417)	(98,417)	43,379	05/15/2023 .	
01166V-AA-7	ALASKA AIRLINES 2020 TR		.02/15/2021	VARIOUS		195,971	195,971	195,971	195,971	0	0	0	0	0	195,971	0	0	0	5,816	08/15/2027 .	1.G FE
013093-AD-1	ALBERTSONS COS SAFEWAY		.01/04/2021	102.875		1, 294, 167	1,258,000	1,241,493	1.245.762		17		17	0	1.245.779	0	12,221	12,221	58,069	03/15/2025 .	4 A EE
	CWALT 2006-24CB A2		.03/01/2021	MBS PAYDOWN		25,080	1,236,000		25,063	n	17	0	17		25.080		12,221	12,221		08/25/2036 .	
			.03/20/2021	MBS PAYDOWN		17,512	16,971	11,477	17,473	0	39	0	39	0	17,512	0	0	0	17		
023767-AA-4	AMER AIRLN PT TRS 11-1		.01/31/2021	VARIOUS		877,222	877,223	943,015	879, 161	0	(1,938)	0	(1,938)	0	877,223	0	0	0	23,027	01/31/2021	
				SINKING FUND REDEMPTION																	
02377B-AA-4	AMER AIRLN 15-2, MW@30		.03/22/2021	SINKING FUND REDEMPTION		151,613	151,614	151,329	151,478	0	136	0	136	0	151,614	0	0	0	3,032	09/22/2027 .	3.A FE
02377B-AB-2	AMER AIRLN 15-2, MW@20		.03/22/2021	SINKING FUND REDEMPITUN		23,690	23,690	23,690	23,690	0	0	0	0	0	23,690	0	0	0	426	09/22/2027	2.A FE
			.03/25/2021	MBS PAYDOWN		125,997	135,861	123,378	125,732	0	266	0	266	0	125,997	0	0	0	59	03/25/2047 .	
042856-AA-2	ARRW 2018-1 A1		.03/01/2021	MBS PAYDOWN		213,960	213,960	211,821	213,854	0	106	0	106	0	213,960	0	0	0	1,332	04/25/2048 .	
042858-AC-4	ARRW 2019-2 A3		.03/01/2021	MBS PAYDOWN		196,563	196,563	199,573	196,636	0	(73)	0	(73)	0	196,563	0	0	0	1, 198	04/25/2049 .	
	BAMLL 2015-HAUL A1		.03/01/2021	MBS PAYDOWN		28,289	28,289	29,857	28,368	0	(79)	0	(79)	0	28,289	0	0	0	164		
05526W-AE-3	BAMLL 2015-HAUL XA		.03/05/2021	. INTEREST ONLY PAYMENT SINKING FUND REDEMPTION		0	0	12,415	122	0	(122)	0	(122)	0	0	0	0	0	339	07/07/2043 .	1.A FE
05566S-AA-1	BURLINGTON NORTH SANTA FE. MKWL/SINK.		.01/15/2021	STARTING FORD REDEMPTION		134.575	134.575	134.742		0	0	0	0	0	134.575	0	0	0	3,250	01/15/2023 .	1.B FE
	BAFC 2006-H 6A1		.03/20/2021	MBS PAYDOWN		158,538	158,538	137,457	157,872	0	666	0	666	0	158,538	0	0	0	145	10/20/2036	
05952D-AB-4	BAFC 2007-A 2A1		.03/20/2021	MBS PAYDOWN		200, 167	200, 167	193,787	199,828	0	339	0	339	0	200 , 167	0	0	0	163	02/20/2047 .	1.D FM
204225 11 4	DANK OF ANY MELLON CORP. ANY		00 (45 (0004	CALLED BY ISSUER at		4 000 000	4 000 000	000 040	202 242		40		40		000 004		40	40	40 447	04/45/0004	4 5 55
06406F-AA-1 06406H-BU-2	BANK OF NY MELLON CORP, MW		.03/15/2021 .02/01/2021	. 100.000 MATURITY		1,000,000	1,000,000 1,750,000	999,010 1,747,025	999,943 1,749,970	0	40	0	40	0	999,9841,750,000	0	16	16		04/15/2021 . 02/01/2021 .	
	BANK		03/17/2021	INTEREST ONLY PAYMENT		1,730,000	1,730,000	1,747,025	1,749,970		(24)	0	(24)		1,730,000	 0		0 N	56	02/01/2021 .	
				CALLED BY ISSUER at					27	[			\=-/								
07330N-AJ-4	TRUIST BANK		.03/01/2021	100.000		4,000,000	4,000,000	3,996,640	3,999,873	0	85	0	85	0	3,999,958	0	42	42	47,500	04/01/2021 .	
07386H-YH-8	BALTA 2005-9 26A1		.03/01/2021	MBS PAYDOWN		23, 164	25,686	23,572	23, 187	0	(22)	0	(22)	0	23, 165	0	0	0	204		
	BP CAPITAL MARKETS AMERICA		.03/11/2021	MATURITY		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	47,420		
10568H-AA-3	BRAVO 2019-NQM1 A1		.03/01/2021	. MBS PAYDOWN		235,896	235,896	235,895	235,857	0	38	0	38	0	235,896	0	0	0	989	07/25/2059 .	1.D FM
110122-07-9	BRISTOL-MYERS SQUIBB CO		.03/09/2021	105.487		120,255	114,000	113,724	113,864	0	12	0	12	0	113,876	0	124	124	8,303	02/20/2023 .	1 F FF
	5.110.102 #12.10 040.125 00		. 90, 00, 202	CALLED BY ISSUER at															,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
110122-DA-3	BRISTOL-MYERS SQUIBB CO		.03/24/2021	. 108.523		2, 170, 460	2,000,000	2,084,300	2,038,827	0	(3,285)	0	(3, 285)	0	2,035,542	0	(35,542)	(35,542)	219, 127	08/15/2023 .	1.F FE
				CALLED BY ISSUER at						_				_		_					
11134L-AD-1 12189P-AF-9	BROADCOM CRP / CAYMN FI		.03/05/2021	. 102.108 MATURITY		1,692,951	1,658,000 43,898	1,555,287	1,597,680	0	10,099	0	10,099	0	1,607,779 .	0	50,221	50,221		01/15/2022 .	
12189P-AF-9 12189P-AG-7	BURLINGTON NORTH SANTA FE, P/T CERT BURLINGTON NORTH SANTA FE, M/W, PT CERT		.01/02/2021 .01/15/2021	MATURITY		43,898	43,898	47,670 48,797	43,900 43,958		(2)	0	(2)		43,898	 n		0	1,662 1,813	01/02/2021 . 01/15/2021 .	
12 103F -AU-/	DONE INVIOLENCE OF THE PROPERTY OF THE PROPERT		۵/ ۵/ ۵/ ۱۱ /۱ س.	SINKING FUND REDEMPTION							(20)		(20)							. ا ۱۵/۵۷ /۱۱ /۱ د	I.V IL
12189P-AL-6	BURLINGTON NORTH SANTA FE, SINKS, CERTS		.01/15/2021			27,921	27,921	30,477	27,921	0	0	0	0	0	27,921	0	0	0		01/15/2022 .	
12189P-AM-4	BURLINGTON NORTH SANTA FE, PASS THRU CERT		.01/15/2021	MATURITY		587	587	589	587	0	0	0	0	0	587	0	0	0	15	01/15/2021 .	
12200B-AA-6	BURLINGTON NORTH SANTA FE 04-1 TRUST		.01/15/2021	MATURITY		91,776	91,776	95,409	91,776	0	0	0	0	0	91,776	0	0	0	2,099	01/15/2021 .	1.0 FE
124857-AG-8	VIACOMCBS INC		.03/15/2021	CALLED BY ISSUER at 102.905		10,290,500	10,000,000	10,223,180	10,025,784	_	(5,729)		(5,729)	_	10,020,056	0	(20,056)	(20,056)	472,375	03/01/2022 .	2 D EE
	CFCRE 2011-C1 C		.01/01/2021	MBS PAYDOWN		500,000	500,000	10,223,180	501,242	n	(5,729)	n	(1,242)	0	500,000	 N	(20,056) N	(20,036) N		03/01/2022 . 04/15/2044 .	
	CECRE 2016_C6 VA		03/12/2021	INTEREST ONLY PAYMENT		0	000,000	1 631	1/		(14)	٥	(14)			٥		n	36	11/10/2014	

### **SCHEDULE D - PART 4**

				Show All Lo	ng-Term Bo	onds and Stoc	ck Sold, Red	deemed or (	Otherwise	Disposed (	of During t	he Current Quarter							
1	2	3 4	5	6	7	8	9	10	CI	nange In Bo	ok/Adjusted	Carrying Value	16	17	18	19	20	21	22
									11	12	13	14 15							NAIC
										·-									Desig-
																			nation,
																			NAIC
												Total Total							Desig-
											Current	Change in Foreign					Bond		nation
											Year's	Book/ Exchange	Book/				Interest/		Modifier
								Prior Year		Current	Other Than			Foreign			Stock	Stated	and
								Book/	Unrealized			Carrying Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP				Number of				Adjusted	Valuation		Temporary	, ,		Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For- Disp	sal Name	Shares of	Consid		Actual	Carrying		(Amor-	Impairment	t Value /Adjusted				(Loss) on	During	Maturity	
ification	Description			Stock	Consid- eration	Par Value	Cost	Value	Increase/	tization)/	Recog-	(11 + 12 -   Carrying 13) Value	Disposal Date	(Loss) on Disposal	(Loss) on Disposal		Year	Date	Symbol
Ilication	Description	eign Da	CALLED BY ISSUER at	SIUCK	eration	Fai value	COSI	value	(Decrease)	Accretion	nized	13) Value	Date	Disposai	Disposai	Disposal	real	Date	Symbol
125523-BR-0	CIGNA CORP	03/18/			3,401,875	3,300,000	3,457,212	3,334,149	٥	(6,422)		(6,422) 0	3,327,727	0	(27,727)	(27,727)	178,022	.02/15/2022 .	2.B FE
12563L-AN-7	CLIF 2020-1A A				125,000	125,000	125,211	124,957	0	43	0	43 0	125,000	0	(21,721)	(21,721)		.09/18/2045 .	
	CLIF 2020-2A A				28,083	28,083	28,426	0	0	0	0	00	0	0	0	0		.09/15/2045 .	
12591Q-AS-1	COMM 2014-UBS4 XA				0	0	15,968	186	0	(186)		(186)0	0	0	0	0		.08/10/2047 .	
	COMM 2015-CR22 ASB			.	15,776	15,776	16,211	15,793	0	(17)		(17)0		0	0	0	85 .	.03/10/2048 .	
	COMM 2015-PC1 ASB			-	55,930	55,930	60,258	56,030	Fō	(100)		(100)0	55,930	ļ	ō	0	348	.07/10/2050 .	
12594M-BD-9 12636L-AX-8	COMM 2016-C0R1 XA	03/12/		·	0 416	0 416	6,979 430	68	0	(68)	0	(68)		0	0		160	10/10/2049 .	
12636N-AF-5	CSAIL 2016-C5 A4 CSAIL 2016-C6 ASB			· [	410	1	4ას	410	n	0		0 0	410	n	n	n	ا د	01/15/2048 .	
12637U-AX-7	CSAIL 2016-C7 ASB				78,808		81,172		0	(12)		(12)		0	0		327	11/15/2049 .	
			CALLED BY ISSUER at																
126408-GV-9	CSX CORP,MW	03/01/			3,600,000	3,600,000	3,927,240	3,609,047	0	(9,047)	0	(9,047)0	3,600,000	0	0	0		.06/01/2021 .	2.A FE
400050 4111 0	NIO CORD. AAAA MAWACAMA RACO TURU OFRTO	20/40/	SINKING FUND REDEMPTION		40.000	40.000	44 007	40.040		(0)		(0)	40.000					04/44/0007	0.5.55
126650-AW-0	CVS CORP.,144A M/W/SINK, PASS THRU CERTS				43,606	43,606	44,267	43,612	0	(6)	00	(6)0	43,606	0	0		386	.01/11/2027 .	2.B FE
126650-BC-3	CVS CORP.		SINKING FUND REDEMPTION		113.884	113.884	119,393	113.935	0	(51)		(51)	113.884	0	0	0	1, 118	.01/10/2028 .	2 B EE
120000 00 0	010 0011 .		SINKING FUND REDEMPTION		110,004			110,300		(31)	,	(31)	110,004				, 110	.01/10/2020 .	
126650-BP-4	CVS LEASE PASS THROUGH				34,507	34,507	35, 134	34,512	0	(5)	0	(5)	34,507	0	0	0	348	.12/10/2028 .	2.B
			SINKING FUND REDEMPTION																J.
126650-BY-5	CVS PASS-THROUGH TRUST, 144A, SINKABLE	03/10/			9,451	9,451	9,451	9,451	0	0	0	00	9,451	0	0	0	93	.01/10/2034 .	2.B
400051/ 44 0	OVO DAGO TUDOUGU TO COAA	00/40/	SINKING FUND REDEMPTION		0.000	0.000	0.000	0.000					0.000				00	00 /44 /0000	0.0.55
	CVS PASS-THROUGH TR 2014				9,089 49.064	9,089 48.397	9,089	9,089		391		391	9,089		0		63 . 56	.08/11/2036 . .03/25/2036 .	
	CWL 2006-20 2A3				34,333	34,333	30,948	34,115	0	218	0	2180	34,333	0	0		16	.04/25/2047 .	
	CWALT 2005-85CB 2A2				12,260	12, 185	12,219	12,254	0	6	0		12,260	0	0	0		.02/25/2036 .	
	CALLON PETROLEUM CO				1,492,960	1,736,000	301,408	323,485	0	7,626	0	7,6260	331, 111	0	1, 161,849	1, 161,849			
14162V-AB-2	SABRA HEALTH CARE LP				3,923,541	3,467,000	3,373,999	3,397,877	0	972	0	9720	3,398,849	0	524,692	524,692			
14727Q-AA-3	CFMT 2018-RM2 A		021 MBS PAYDOWN		15,536	15,536	15,463	15,489	0	47	0	470	15,536	0	0	0	91	10/25/2068 .	1.A FE
15135B-AJ-0	CENTENE CORP. MW@50	03/12/			3, 198, 195	3,124,000	3,111,553	3,110,464	٥	(129)		(129) 0	3,110,335	0	13,665	13,665	171,885	.01/15/2025 .	3.A FE
16165Y-AB-8	CFLX 2007-M1 1A2				33, 101	24,558	20,576	32,936	0	165	0	165	33,101	0	0	0	17	08/25/2037	
			CALLED BY ISSUER at																
16411Q-AB-7	CHENIERE ENERGY PARTNERS				2,825,266	2,753,000	2,801,324	2,778,006	0	(3,356)	0	(3,356)0	2,774,649	0	(21,649)	(21,649)	142,927		
17275R-AP-7	CISCO SYSTEMS INC,MW015				4,000,000	4,000,000	3,995,720	3,999,883	0	117	0	1170	4,000,000	0	0	0		.03/04/2021 .	
	CMLTI 2006-WF1 A2E			-	62,521	62,521	41,655	62,560	l0	(39)		(39)0	62,521	0	0	0		03/25/2036	
1/3241-AF-6	CGCMT 2016-GC36 AAB		021 MBS PAYDOWN	·	34,372	34,372	35,402	34,389	······	(17)	,0	(17)	34,372	0	0	l	246	.02/10/2049 .	I.V FM
18539U-AB-1	CLEARWAY ENERGY OP LLC			1	2,494,602	2,357,000	2,440,486	2,414,150	n	(4,058)	)	(4,058)	2,410,092	0	(53,092)	(53,092)	194,824	10/15/2025 .	3.B FF
			CALLED BY ISSUER at				, 170, 700		Ī	(4,000)					(00,002)				3.5
185899-AB-7	CLEVELAND-CLIFFS INC		021 102.438		2,817,045	2,750,000	2,737,645	2,745,033	0	(102)	0	(102)	2,744,931	0	5,069	5,069	155,303	.01/15/2024 .	4.B FE
185899-AJ-0	CLEVELAND-CLIFFS INC				348,111	304,000	287,280	288,914	0	463	0	4630	289,377	0	48,662	48,662	22,025	10/17/2025 .	4.B FE
400400 44 4	COOPAIT COMMINICATIONS OF MINOS	00/00/	MORGAN STANLEY & COMPANY	1	0.040.470	0.040.000	0 000 004	0.000.074		(4.405)		(4.405)	0.050.000		07 504	07.504	74 704	00 (04 (0000	0.0.55
19240C-AA-1	COGENT COMMUNICATIONS GR, MW025				3,346,470	3,249,000	3,302,391	3,260,074	0	(1,105)	00	(1, 105)	3,258,969	0	87,501	87,501	74,704	.03/01/2022 .	
19421U-AB-0	CASL 2019-A A2		021 MBS PAYDOWN CALLED BY ISSUER at	·	480,098	480,098	479,922	479,061	ļ0	1,037	0	1,037	480,098	ļ		U	2,620	12/28/2048 .	1.6 FE
201723-AN-3	COMMERCIAL METALS CO			[	2,488,104	2,400,000	2,397,678	2,398,120	0	(98)	0	(98)	2.398.022	0	1,978	1,978	135,637	.04/15/2026 .	3.A FE
20268B-AA-8	CBSLT 2020-1 A				258,803	258,803	258,756	258,525	0	279		2790	258,803	0	0	0	707	.10/25/2051	
20268M-AA-4	CBSLT 2018-BGS A1			.	231,960	231,960	238,529	232 , 152	0	(192)		(192)0	231,960	0	0	0	1,470	.09/25/2045 .	
20271R-AP-5	COMMONWEALTH BANK AUST, MW@20	03/15/		.	3,000,000	3,000,000	2,995,110	2,999,787	0	213		213	3,000,000	0	0	0		.03/15/2021 .	
21079V-AA-1	CONTL AIRLINES 2010-A, MW050				332,258	332,258	352,072	332,463	ō	(205)		(205)	332,258			0	7,891	.01/12/2021 .	
21688A-AF-9	RABOBANK NEDERLAND NY			·	5,000,000 737.719	5,000,000 737,719	5,041,800	5,000,460	0	(460)		(460)	5,000,000	0	0	U	62,500 L	.01/19/2021 .	
2187 IV-AA- I 222070-AB-0				·	1,510,603	1,549,000	1,483,859	1,496,474	n	(653)		132	1,496,606	0	13.997	13,997		10/15/2049 . 04/15/2026 .	
	VVII 111V		VE1 TAITIUUU				, , , , , , , , , , , , , , , ,												IL

### **SCHEDULE D - PART 4**

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

					SHOW All LO	ng-renn bo	mus and Stoc	ik Solu, Rec	reemed or c	Jinerwise	Disposed (	ט טווווטט וכ	ne Current Quar	ei						
1	2	3	4	5	6	7	8	9	10	CI	hange In Boo	ok/Adjusted	Carrying Value	16	17	18	19	20	21	22
										11	12	13	14 1							NAIC
																				Desig-
																				nation,
																				NAIC
													Total Ta	al						
													Total To					D = = = 1		Desig-
												Current	Change in Fore					Bond		nation
												Year's	Book/ Excha					Interest/		Modifier
									Prior Year		Current	Other Than	Adjusted Chan	ge in Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary	Carrying Bo	ok Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value /Adju	sted Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For- [	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 - Carr		(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eian	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	13) Val		Disposal	Disposal	Disposal	Year	Date	Symbol
22534B-AC-8	CAALT 2018-1A B		03/15/2021	MBS PAYDOWN		1,834,451	1,834,451	1,834,401	1,832,107	0	2,344	0	2,344	01,834,451		0	0	13,063	04/15/2027 .	1.A FE
	CWALT 2006-0A12 A2		03/20/2021	MBS PAYDOWN		12,416	12,748	8,497	12,368	0	47	0	47	012,416		0	0	8	09/20/2046	
	DBUBS 2011-LC2A A1FL		01/12/2021	MBS PAYDOWN		9,281	9,281	9, 147	9,283	0	(3)	0	(3)	9,281		0	0	12	.07/12/2044	
	DAIMLER FINANCE NA LLC, MW@15		03/10/2021	MATURITY		2,850,000	2,850,000	2,923,872	2,852,462	0	(2,462)	0	(2,462)	2,850,000		0	0	40,969	.03/10/2021 .	
				MORGAN STANLEY & COMPANY						I										
235825-AF-3	DANA INC		03/11/2021			189,000	180,000	183,680	183,049	0	(148)	0	(148)	0182,901		6,099	6,099	3,225	11/15/2027 .	
24381R-AA-7	DRMT 2020-1 A1		03/01/2021	MBS PAYDOWN		679, 162	679, 162	679, 159	679, 123	ļ0	39	0	39	0679, 162	:	0	J	2,706	01/25/2060 .	1.D FM
047067 44 0	DELTA AIR LINES 2015-1AA. MW@20	_	01/30/2021	SINKING FUND REDEMPTION		04 040	04 040	04 040	04 040	_	_	_		0 04 040		•	_	_	07/20/0007	1 5 55
∠4/36X-AA-6	DELIM AIR LINES ZUID-IAA, MW0ZU	¢	201/2021	SINKING FUND REDEMPTION		21,916	21,916	21,916	21,916	0	10	0		21,916	0	0		0	07/30/2027 .	1.F FE
24736V_44-4	DELTA AIR LINES 2015-1A. MW@25		01/30/2021	STINKTING FUND MEDEMPTION		127,506	127,506	128,231	127,511	0	(4)	0	(4)	0		n	n	n	.07/30/2027	2.A FE
	DBALT 2007-0A3 A1		03/25/2021	MBS PAYDOWN		35, 101	35.101	27,510	34.844	n	256	n	256	0		n	n	17	07/30/2027 . 07/25/2047 .	1.D FM
	DEUTSCHE ALT- A		03/25/2021	MBS PAYDOWN						0	486	0	486	0		0	0	116	03/25/2037 .	1.D FM
	DBALT 2007-0A4 1A1A		03/25/2021	MBS PAYDOWN		40,622	40,622	38.388	40,531	0	91	0	91	0 40.622		0	0	19	08/25/2047	
				CITIGROUP GLOBAL MARKETS		,	,	, ,						,						-
25272K-AW-3	DELL INT LLC/EMC CORP		02/04/2021			3,425,400	3,300,000	3,350,899	3,314,287	0	(895)	0	(895)	3,313,392	0	112,008	112,008	32,656	06/15/2024 .	3.B FE
254687-CK-0	WALT DISNEY COMPANY/THE		02/15/2021	MATURITY		4,000,000	4,000,000	3,975,200	3,999,612	0	388	0	388	4,000,000	00	0	0	90,000	02/15/2021 .	1.G FE
				CALLED BY ISSUER at																
25470D-AE-9	DISCOVERY COMMUNICATIONS, MW025		03/22/2021	100.960		3, 196, 407	3,166,000	3,418,558	3, 184, 871	0	(9,320)	0	(9,320)	3, 175, 550		(9,550)	(9,550)	67,344		
26829X-AB-7	ECMC 2019-1A A1B		03/25/2021	MBS PAYDOWN		9,937	9,937	9,895	9,928	0	9	0	9	9,937		0	0	21	07/25/2069 .	
26875P-AG-6	EOG RESOURCES, INC. M/W SR UNSECURED		02/01/2021	MATURITY		6,000,000	6,000,000	5,965,720	5,999,655	0	345	0	345	6,000,000	00	0	0	123,000	02/01/2021 .	1.G FE
26884L-AB-5	EQT_CORP.MW@45	1	02/01/2021	103.411		1,799,346	1,740,000	1,902,916	1,762,304	0	(2,111)	0	(2,111)	01,760,193	0	(20, 193)	(20, 193)		11/15/2021 .	3 C FF
20004L AD 3	LQ1 OOI II, MITE 40		02/01/2021	CITIGROUP GLOBAL MARKETS		1,733,040		1,302,310			(2,111)			1,700,130	,	(20, 130)	(20, 130)		11/ 13/ 2021 .	
28470R-AH-5	CAESARS ENTERTAIN INC	0	03/03/2021	OTTIGIOGI GEODAL MAINETO		1,492,750	1,400,000	1,410,546	1,409,376	0	(435)	0	(435)	01,408,941	0	83,809	83,809	58,090	07/01/2025 .	4.B FE
				CALLED BY ISSUER at		,,		, ,	,,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		[	,,						
29273R-AN-9	ENERGY TRANSFER PARTNERS, SR UNSECURED		03/05/2021	100.000		2,000,000	2,000,000	1,993,580	1,999,674	0	139	0	139	01,999,813	0	187	187	24,283	06/01/2021 .	2.C FE
	ENTERGY ARKANSAS, INC. IST MORTGAGE		02/15/2021	MATURITY		1,000,000	1,000,000	970,890	999,577	0	423	0	423	1,000,000	00	0	0	18,750	02/15/2021 .	
30040W-AL-2	EVERSOURCE ENERGY	۱	03/09/2021	MITSUBISHI		2,005,200	2,000,000	1,992,280	0	0	0	0	0	0	0	12,920	12,920	0	03/15/2031 .	2.A FE
20000+ 15 2	FINAL LIGHT LOTTION A. LLO	1 1.	10 (01 (0000	SINKING FUND REDEMPTION		74 000	74 000	74 000	74 000					74 000					10 (04 (0000	
30288*-AE-0	FLNG LIQUEFACTION 2, LLC		12/31/2020	CALLED BY ISSUER at		71,200	71,200	71,200	71,200	0	0	0		0	0	0	0	0	12/31/2038 .	2.B FE
307000-AA-7	FAMILY DOLLAR STORES INC.M/W SR UNSECUD		01/20/2021	100.152		7, 110,772	7,100,000	7,075,320	7,099,759	0	152	0	152	07,099,912	,	00	88	176,438	02/01/2021 .	2 0 55
307000-AA-7	PAMILLY DULLAN STUNES TING.M/W SN GNOECOD		U 1/20/2021	SINKING FUND REDEMPTION							132		132			00	οο	170,430		2.D FE
31331F-AX-9	FEDERAL EXPRESS CORP., P/T CERT, SRS 981	0	01/15/2021	OTTENTION TOTAL TIEDENII TTON		452,727	452,727	459,608	452,727	0	0	0	0	0	0	0	0	15,212	01/15/2022 .	2.A FE
				SINKING FUND REDEMPTION																
33972P-AA-7	FLNG LIQUEFACTION 2 LLC		03/30/2021			50,400	50,400	50,400	50,400	0	0	0	0		00	0	0	1,040	03/31/2038 .	2.B FE
	FORDR 2016-1 A		02/15/2021	MBS PAYDOWN		1,000,000	1,000,000	999,729	999,947	0	53	0	53	0,,000,000		0	0	3,850	08/15/2027 .	1.A FE
345397-XW-8	FORD MOTOR CREDIT CO LLC		03/18/2021	MATURITY		6,500,000	6,500,000	6,513,230	6,500,707	0	(707)	0	(707)	6,500,000		0	0	108,420	03/18/2021 .	3.A FE
345397-ZK-2	FORD MOTOR CREDIT CO LLC		01/07/2021	MATURITY		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	01,000,000		0	0	25,425	. 01/07/2021 .	3.A FE
35906A-BF-4	FRONTIER COMMUNICATIONS		03/08/2021	DEUTSCHE BANC		1,612,980	1,566,000	1,570,470	1,570,390	0	(153)	0	(153)	01,570,238		42,742	42,742	22,838	05/01/2028 .	
36166V-AA-3	GCI 2020-1 A		03/18/2021 01/20/2021	MBS PAYDOWN		50,337	2, 129,000	49,295 2,219,483	50,247	0		0		0		266,729	266,729	245	10/18/2045 . 04/15/2026 .	
	GSAMP 2007-FM2 A2A		01/20/2021 03/25/2021	MBS PAYDOWN		2,450,351	2, 129,000	2,219,483	2, 184, 187		(303)	n	(303)	02, 183,622		200,729	200,729 .	0,004 د	04/15/2026 . 01/25/2037 .	1.D FM
	GSR 2005-AR7 6A1		03/01/2021	MBS PAYDOWN		13,969	13,969	13,760	13,965	n	4	n	4	0		n	n		11/25/2035 .	1.D FM
362437-AD-7	GSAMP 2006-HE5 A2C		03/25/2021	MBS PAYDOWN		58,540	58,540	54,113		0	185	0	185	0		0		26	08/25/2036 .	1.D FM
36245D-AD-2	GSAMP 2006-FM2 A2C		03/25/2021	MBS PAYDOWN		71,626	71,626		70,920	0	706	0	706	0		0	0	40	09/25/2036 .	1.D FM
36250G-AN-5	GSMS 2015-GC30 A3		01/01/2021	MBS PAYDOWN		32,582	32,582	33,697	32,582	0	0	0	0	032,582		0	0	85	.05/10/2050	1.D FM
36250G-AQ-8	GSMS 2015-GC30 AAB		03/01/2021	MBS PAYDOWN		33,363		34,477		0	(40)	0	(40)			0	0	179	05/10/2050 .	
36251P-AC-8	GSMS 2016-GS3 A3		02/01/2021	MBS PAYDOWN		3,462	3,462	3,496	3,462	0	0	0	0	0		0	0	14	10/10/2049 .	
	GSMPS 2006-RP2 1AF1		03/25/2021	MBS PAYDOWN		65,005	77,598		64,950	0	54	0	54	0		0	0	45	04/25/2036 .	
	GATX CORPORATION, PASS THRU C		01/02/2021	VARIOUS		89,210		89,210		ļō	0	0	0	089,210		0	ō	4,077	01/02/2025 .	
	GOAL 2015-1 A		03/25/2021 03/15/2021	VARIOUS		14, 139	14,139200.064	13,326	14, 125	ļ	14	0	14	014, 139		0		18	09/25/2041 . 04/15/2055 .	
30Z1/1-AA-3	UUUUU ZUZU- IA A	1	ב 202 / כו /טע	INDO FATDUIN		400,004		199,904		L	Lb	LU	LD	200,064	L	LU	LU L	U	V4/ IU/ZUOO .	I.A FE

				Show All Lo	ng-Term Bo	onds and Sto	ck Sold, Re	deemed or (	Otherwise I	Disposed of	of During t	he Current	Quarter							
1	2	3 4	5	6	7	8	9	10				Carrying Va		16	17	18	19	20	21	22
									11	12	13	14	15							NAIC
																				Desig-
																				nation,
																				NAIC
												Total	Total							Desig-
											Current	Change in	Foreign					Bond		nation
											Year's	Book/	Exchange	Book/				Interest/		Modifier
								Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Stock	Stated	and
								Book/	Unrealized	Year's	Temporary		Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP				Number of				Adjusted	Valuation	(Amor-	Impairmen			Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For- Disposal	Name	Shares of	Consid-		Actual	Carrying		`			/Adjusted	Disposal	(Loss) on		(Loss) on	During	Maturity	
ification	Description	eign Date	of Purchaser	Stock	eration	Par Value	Cost	Value	Increase/	tization)/	Recog-	(11 + 12 - 13)	Carrying Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
	G00DG 2019-2A A		MBS PAYDOWN	Slock	34, 133	34,133	34,127	34,081	(Decrease)	Accretion 52	nized	52		34, 133	Disposai	Disposai	Disposai	i eai	10/15/2054 .	1.A FE
	GRCE 2014-GRCE A		MBS PAYDOWN		1,000,000	1,000,000	1,058,359	1,007,689	0	(7,689)	١٥	(7,689)	0	1,000,000	0	0		2,807	10/15/2054 .	1.A FE
	GRCE 2014-GRCE B		MBS PAYDOWN		1,000,000	1,000,000	1,049,688	1,007,219	0	(7,000)		(7,219)	0	1,000,000	0	0	0	2,933	06/10/2028	
			GOLDMAN SACHS & COMPANY		,,	,,		,,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	, , , , , , , , , , , , , , , , , , , ,	, , , , , , , ,		,,				,,,,,	,,	
	H&E EQUIPMENT SERVICES				980,000	1,000,000	1,005,730	1,005,684	0	(187)	0	(187)	0	1,005,497	0	(25,497)	(25,497)	8,719	12/15/2028 .	
	HVMLT 2006-12 2A2A		MBS PAYDOWN		34,320	34,320	32,368	34,235	0	85	0	85	0	34,320	0	0	0	20	01/19/2038 .	
41283L-AK-1	HARLEY-DAVIDSON FINL SER, MW@20		MATURITY		2,000,000	2,000,000	1,997,760	1,999,982	0	18	0	18	0	2,000,000	0	0	0	28,500	01/15/2021 .	2.B FE
4400E0 AT 4	LIACREO INC MILETE	00/00/0001	CALLED BY ISSUER at 100.000		7 101 000	7 101 000	7 050 740	7 400 647	0	(0.050)		(0.050)		7 100 001		0	0	00 500	05/45/0004	0.0 FF
4 TOUDO-A I -4	HASBRO INC, MW@15		SINKING FUND REDEMPTION		7, 181,000	7, 181,000	7,258,749	7, 183, 647	0	(2,656)	,	(2,656)		7,180,991	l	9	9		05/15/2021 .	2.0 FE
419838-AA-5	HAWAIIAN AIRLINES 13-1A, MW@35	01/15/2021	OTNICTIVE FORD FILDLING FFOR		135,985	135,985	137,498	135,904	0	80	0	80	0	135.985	0	0	0	2,652	01/15/2026	4.B FE
	HERSHEY FOODS CORP., DEB.		MATURITY		5,000,000	5,000,000	5,926,200	5,009,883	0	(9,883)	0	(9,883)	0	5,000,000	0	0	0	220,000	02/15/2021 .	
	,		CALLED BY ISSUER at					, , ,				,		,						
	HILCORP ENERGY I/HILCORP, MW@50 CALLABLE		98.917		2,312,679	2,338,000	2,235,985	2,274,577	0	850	0	850	0	2,275,428	0	62,572	62,572	(8,760)	12/01/2024 .	
	HUGHES SATELLITE SYSTEMS		VARIOUS		1,667,625	1,500,000	1,469,503	1,468,194	0	(258)	00	(258)	0	1,467,936	0	199,689	199, 689	63,674	08/01/2026 .	
45031U-CG-4		02/09/2021	VARIOUS		1,392,988	1,404,000	1,389,814	1,389,942	0	308	0	308	0	1,390,250	0 0	2,737	2,737	30,617	08/01/2025 .	
	IMSA 2006-4 A2C INDX 2006-AR15 A1		MBS PAYDOWN		117,325 35,779	117,325		116,529	0		0	796	0	117,325	0	0	0	72 19	01/25/2037 . 07/25/2036 .	
	IMSC 2007-H0A1 A11		MBS PAYDOWN		20,864	20,760	13,579	20,785	0	79	0	79	0	20,864	0	0	0	12	07/25/2047 .	
	INGRAM MICRO INC		VARIOUS		5, 267, 025	4,590,000	4,689,024	4,645,103	0	(2,358)	0	(2,358)		4,642,745	0	624,280	624,280	53,543	12/15/2024 .	
			CALLED BY ISSUER at		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	, , , , , , , , , , , , , , , , , , , ,	,,,,,,,		,,,			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			
	INTERPUBLIC GROUP COS		110.280		1, 102,800	1,000,000	994,480	996,479	0	244	0	244	0	996,724	0	3,276	3,276	121,700	04/15/2024 .	
46187X-AA-3	IHSFR 2018-SFR4 A		MBS PAYDOWN		89,261	89,261	89,261	89,261	0	0	0	0	0	89,261	0	0	0	206	01/17/2038 .	1.A FE
4000511.01.0	IDMODELIA CILLOS A CO	00/40/0004	CALLED BY ISSUER at		5 400 000	5 400 000	5 400 750	5 400 554		(554)		(554)		F 400 000				04 000	00/04/0004	4 5 55
	JPMORGAN CHASE & CO		100.000		5,160,000 0	5, 160,000	5, 183,759 888	5, 160, 554 9	0	(554)		(554)		5, 160,000	0	0	0	61,039 22	03/01/2021 . 09/15/2047 .	
	JPMBB 2016-C1 ASB		MBS PAYDOWN		100,844	0	103,869	100,876		(31)		(9)		100,844				582	03/15/2047 .	
	JPMDB 2016-C4 XA		INTEREST ONLY PAYMENT		0	0	1,579	14	0	(14)		(14)		0	0	0	0	34	12/15/2049 .	
	JPMDB 2017-C7 XA		INTEREST ONLY PAYMENT		0	0	7,419	72	0	(72)		(72)		0	0	0	0	177	10/15/2050 .	
46651B-AD-2	JPMMT 2019-6 A4		MBS PAYDOWN		620 , 344	620,344	628,292	622,980	0	(2,637)	00	(2,637)	0	620,344	0	0	0	3,408	12/25/2049 .	1.D FM
			CITIGROUP GLOBAL MARKETS																	
	JAGUAR HL / PPDI		MDO DAVDOUN		557,440	536,000	536,000	536,000	0	0	0	0	0	536,000	0	21,440	21,440	5,784	. 06/15/2025	
	JCPL 2006-A A4		MBS PAYDOWN		126,717	126,717	126,604	127,094	0	(377)		(377)	0	126,717	0	0	0	1,777 85,000	06/05/2023 . 03/01/2021 .	
41001U-ME-8	JUNIOUN CONTINUES TINTE FE		CALLED BY ISSUER at		4,000,000	4,000,000	3,812,000		0		0		0	4,000,000		0		ენ,000	1/2021 .	4.D FE
489170-AC-4	KENNAMETAL INC. M/W SR UNSECURED	03/12/2021	103.213		5, 160, 650	5,000,000	5,202,250	5,021,940	0	(4,899)	0	(4,899)	0	5.017.041	0	(17,041)	(17,041)	272,056	02/15/2022	2.C FE
	KROGER CO/THE, MW@16		MATURITY		2,000,000	2,000,000	2,022,360	2,000,000	0	0	0	0	0	2,000,000	0	0	0		01/15/2021	
50117W-AB-0	KCOT 2020-1A A2		MBS PAYDOWN		362,849	362,849	362,830	362,578	0	271	0	271	0	362,849	0	0	0	1, 139	12/15/2022 .	
			CALLED BY ISSUER at							1										1
	LPL HOLDINGS INC		102.875		3,292,000	3,200,000	3, 147, 088	3, 159, 440	0	1,442	0	1,442	0	3, 160, 881	0	39,119	39, 119	184,000	09/15/2025 .	
	LAMB WESTON HLD		CASTLEOAK SECURITIES		1,551,430	1,492,000	1,473,145	1,479,019	0	278	0	278	0	1,479,297	0	72,133	72,133	17,698		
	LD HOLDINGS GROUP LLC LXS 2007-3 4BA1		VARIOUS		947,628 63,222	890,000 63,190	924,598 50,581	923,665	0	(1,627) 79		(1,627)		922,039	0	25,589	25,589	22,224	11/01/2025 . 03/25/2037 .	
	LPSLT 2020–3 4BAT		VARIOUS		75,091			74,837	0 n	/9	0 n	/9	n	162,571	0	n	n	(286)	12/20/2047 .	
	LPSLT 2021–1GS A		MBS PAYDOWN		142,598	142,598	142,591	142,428	0	171	0	171	0	142,598	0	0	0	476	01/20/2048 .	
			CALLED BY ISSUER at					,,												
55336V-BM-1			102.625		1,685,103	1,642,000	1,642,000	1,642,000	0	0	0	0	0	1,642,000	0	0	0		01/15/2025 .	
	MARATHON PETROLEUM CORP, MW@30		MATURITY		3,500,000	3,500,000	3,833,585	3,509,831	0	(9,831)	00	(9,831)	0	3,500,000	0	0	0	89,688		
	MEFA 2008-1 A1	01/25/2021	MBS PAYDOWN		4,506	4,506	4,461	4,503	0	4		4	ļ0	4,506	0	0	0	13	04/25/2038 .	
	MDST 2010-1 B MSBAM 2015-C22 ASB		MBS PAYDOWN		76,022 19,013	76,022 19,013			0	(219)		(219)	0		0	0	0	815 99	12/15/2045 .	
	MSAC 2006-WMC1 A2C		MBS PAYDOWN		19,013	19,013	91,876	19,030	0	(17)	,	(17)		19,013	0	0	u	128	04/15/2048 . 12/25/2035 .	
	MSC 2006-T21 B		MBS PAYDOWN		30.471	30,471	30.690		n	0	n	0	n	30.471	n	n	n	274	12/23/2033 .	
	MORGAN STANLEY, M/W SR UNSECURED				2,000,000	2,000,000	2,034,480	2,000,296	0	(296)	0	(296)	0	2,000,000	0	0	0		01/25/2021 .	2.A FE
					, 500,000	,,,														

					Show All Lo	ng-Term Bo	nds and Stoc	ck Sold, Red	deemed or C												
1	2	3	4	5	6	7	8	9	10	C	hange In Boo	ok/Adjusted	Carrying Va	alue	16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation,
																					NAIC
													Total	Total							Desig-
												Current	Change in	Foreign					Bond		nation
												Year's	Book/	Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized		Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on		(Loss) on	During	Maturity	
ification	Description	eian	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)			13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
	MSM 2006-9AR A1	Cigii	03/25/2021 .	MBS PAYDOWN	Otock	54,301	54.301	27,897	54.016	(Decrease)	285	n	285	_	54,301	Disposar	Disposar	Disposar	87	08/25/2036 .	4.B FM
	MSAC 2006-HE7 A2B		03/25/2021 .	MBS PAYDOWN		24,406	24,406	12,966	24,316	0	90	0	90	0	24,406	0	0	0	9	09/25/2036 .	1.D FM
	MSC 2007-T27 AJ		03/01/2021 .	MBS PAYDOWN		73,509			73,559	0	(51)	0	(51)	0		0	0	0	765	06/11/2042 .	
61764R-BD-9	MSBAM 2015-C20 ASB		03/01/2021 .	. MBS PAYDOWN		14,464	14,464	14,788	14,478	0	(14)		(14		14,464	0	0	0	94	02/15/2048 .	
61764X-BG-9	MSBAM 2015-C21 ASB		03/01/2021 .	. MBS PAYDOWN		13, 141	13, 141	13,492	13, 153	0	(12)		(12		13, 141	0	0	0	71	.03/15/2048 .	
61765T-AC-7	MSBAM 2015-C25 ASB		03/01/2021 .	. MBS PAYDOWN		40,683	40,683		40,719	0	(37)		(37)		40,683	0	0	0	239	10/15/2048 .	1.D FM
61766C-AF-6	MSC 2016-UBS9 ASB	-	03/01/2021 .	. MBS PAYDOWN		1,230	1,230	1,267	1,231	0	(1)		(1)		1,230	ļ0	0	<u>0</u>	10	03/15/2049 .	
61767E-AF-1 63254A-AX-6	MSBAM 2017-C34 XANATIONAL AUSTRALIA BK/NY		03/17/2021 . 01/12/2021 .	. INTEREST ONLY PAYMENT MATURITY		2,000,000	0	7,539	19	0	(19)	0	(19)		2,000,000	0	0	0	112	11/15/2052 . 01/12/2021 .	
	NATIONAL AUSTRALIA BR/NY NATIONAL CINEMEDIA LLC		01/12/2021 .	COWEN & CO		747,889	2,000,000	731,460	731,460			n		0 n	2,000,000	n	16.429	16.429	25,000	04/15/2021 .	
	THE STREET STREET			CALLED BY ISSUER at		, 41,000											10,420	10,420	, 420		
636180-BK-6	NATIONAL FUEL GAS CO., SR UNSECURED		03/11/2021 .	103.143		2,062,860	2,000,000	1,997,340	1,999,699	0	63	0	63	0	1,999,762	0	238	238	90,082	12/01/2021 .	2.C FE
	NLFC 1999-LTL1 E		03/15/2021 .	. MBS PAYDOWN		179,874	179,874	183,001	179,891	0	(17)	0	(17)	0	179,874	0	0	0	2,304	.01/22/2026 .	1.B FE
	NAVSL 2016-AA A2A		03/15/2021 .	. MBS PAYDOWN		39,310	39,310	39,704	39,297	0	13	0	13	0	39,310	0	0	0	258	12/15/2045 .	
	NAVSL 2017-2A A		03/25/2021 .	. MBS PAYDOWN		9,925	9,925	9,925	9,925	0	0	0	0	0	9,925	0	0	0	18	12/27/2066 .	
	NAVSL 2016-7A A		03/25/2021 .	. MBS PAYDOWN		14,749				0	0	0		0	14,749	0	0	0	27 471	03/25/2066 .	
	NAVSL 2019-CA A2 NAVSL 2019-D A2A		03/15/2021 . 03/15/2021 .	MBS PAYDOWN		251,449		251,337	251, 151	0	(98)	0	(98)		251,449		0		1,738	02/15/2068 . 12/15/2059 .	
	NSLT 2005–2 A5		03/22/2021 .	MBS PAYDOWN		40.034	40,034	37,532	39.876	0	157	0	157	0	40.034	0	0	0		03/23/2037 .	
	NSLT 2005–3 A5		03/22/2021 .	MBS PAYDOWN			8,243		8,218	0	25	0	25	0	8,243	0	0	0	7	12/24/2035 .	
				MORGAN STANLEY & COMPANY																	
	NETFLIX INC		01/29/2021 .			3,219,740	2,812,000	2,824,460	2,822,994	0	(155)	0	( 155)		2,822,840	0	396,900	396,900	26,314	11/15/2026 .	
65158N-AB-8	NEWMARK GROUP INC		03/25/2021 .	VARIOUS		1,473,623	1,351,000	1,374,280	1,366,068	0	(1, 157)	0	(1, 157)	0	1,364,911	0	108,712	108,712	28,863		
65409Q-BB-7	NIELSEN FINANCE LLC/CO, MW@50		02/03/2021 .	. JP MORGAN CHASE		1,708,260	1,704,000	1,723,170	1,704,000	0	0	0	0	0	1,704,000	0	4,260	4,260	26,033	04/15/2022 .	4.B FE
65441V-AA-9	NINE ENERGY SERVICE INC		02/10/2021 .	NDU CAFITAL MANNET CONF		370,480	842,000	682,020	374,690	307,330	0	0	307,330	0	682,020	0	(311,540)	(311,540)	20,670	11/01/2023 .	6. FE
654740-AN-9	NISSAN MOTOR ACC		03/08/2021	MATURITY		5,000,000	5,000,000	4,993,950	4,999,761	0	239	0	239	0	5,000,000	0	0	011,040)	63,750	03/08/2021 .	
654740-BF-5	NISSAN MOTOR ACCEPTANCE		03/15/2021 .	. MATURITY		2,000,000	2,000,000	1,997,580	1,999,826	0	174	0	174	0	2,000,000	0	0	0	31,500	.03/15/2021 .	
666807-BE-1	NORTHROP GRUMAN CORP., M/W SR UNSECURED		03/15/2021 .	. MATURITY		7,000,000	7,000,000	6,737,510	6,993,517	0	6,483	0	6,483	0	7,000,000	0	0	0	122,500	03/15/2021 .	2.B FE
				CALLED BY ISSUER at												_					
666807-BQ-4 669971-AC-7	NORTHROP GRUMMAN CORP		03/24/2021 .	. 103.437		1,034,370	1,000,000	972,470	988,979	0	1,383	0	1,383	0	990,362	0	9,638	9,638	45,633	10/15/2022 .	
669971-AC-7	NHEL 2007-1 A2B		03/25/2021 . 03/20/2021 .	. MBS PAYDOWN		22,411	22,411	11,009 4,355	22,312	0	98	0	98	0	22,411		0		13	03/25/2037 .	
67190A-AB-2	OAKIG 2021-1A A1	-	03/20/2021 .	MBS PAYDOWN			4,336		ν	n	2	n	2	n	2	n	n	n	Δ	01/20/2051 . 01/20/2051 .	
	FB 2005-1 A3		03/08/2021 .	MBS PAYDOWN		84,086	84,086	89,792	84, 171	0	(85)	0	(85	0	84,086	0	0	0			
	OOMLT 2007-4 2A3		03/25/2021 .	MBS PAYDOWN		13,333	13,333	7,454	13,190	0	143	0	143		13,333	0	0	0	9		
69371R-M9-4	PACCAR FINANCIAL CORP		02/25/2021 .	. MATURITY		3,000,000	3,000,000	2,996,910	2,999,903	0	97	0	97	0	3,000,000	0	0	0	33,750	02/25/2021 .	1.E FE
				BARCLAYS CAPITAL INC					_				_		_	_			_		
	PETSMART INC/PETSMART FI		02/02/2021 .	FIXED		1,023,820	994,000	994,000	0	0	0	0	0	0	0	0	29,820	29,820	0	02/15/2028 .	
743784-AB-6	PPGLP 2000-C1 A2	-	01/01/2021 .	. MBS PAYDOWN		36,291	36,291	44,320	36,291	0	0	0		0	36,291		0	0	1,406	07/20/2028 .	1.A FE
744482-BK-5	PUB SVC NEW HAMPM/W IST MTGE		03/01/2021 .	100.000		2,000,000	2,000,000	1,994,780	1.999.739	0	104	0	104	0	1.999.843	0	157	157	20.250	06/01/2021 .	1.E FE
	PUBLIC SERVICE OKLAHOMA.M/W SR NOTES		02/01/2021	MATURITY		4,000,000	4,000,000	3,988,320	3,999,882	0	118	0	118	0	4,000,000	0	0	0			
	RALI 2006-QA8 A1		03/25/2021 .	MBS PAYDOWN		54,465	50,377	43,986	54,310	0	154	0	154	0	54,465	0	0	0	50	.09/25/2036	
	RCKT 2019-1 A3		03/01/2021 .	. MBS PAYDOWN		1,597,015	1,597,015	1,617,975	1,598,558	0	(1,543)	0	(1,543	0	1,597,015	0	0	0	9,073	09/25/2049 .	
75115A-AC-5	RALI 2006-QS8 A3		03/01/2021 .	. MBS PAYDOWN		59,695	71,457	61,528	59,671	0	24	0	24	0	59,695	0	0	0	708	08/25/2036 .	1.D FM
750400 411 4	DEALTY INCOME CODD. IN ANY OR LINGSOLDER		04 /00 /0004	CALLED BY ISSUER at		0 000 047	7 000 000	7 000 457	7 004 004	_		_		_	7 004 004	_	0.000	0.000	454 440	10 /15 /0000	1055
756109-AN-4 75971F-AE-3	REALTY INCOME CORP, M/W SR UNSECURED RAMC 2007-3 AF2		01/08/2021 . 03/01/2021 .	. 104.965		8,292,247	7,900,000 51,517	7,863,157	7,891,821	0	81	0	81	·0	7,891,901 51.517	0	8,099	8,099	451,442	10/15/2022 .	
75971F-AE-3 759950-FA-1	RAMC 2007-3 AF2		03/01/2021 .	MBS PAYDOWN		51,517			51,545	0	(28)	0	(28)	,0			0		308	09/25/2037 . 05/25/2035 .	
78396Y-AA-1	SESAC 2019-1 A2		03/25/2021 .	MBS PAYDOWN		5,000	5,000	57,384	5,724	n	148 N	n	148	0 n		n	n	n		07/25/2035 . 07/25/2049 .	
	SCFET 2018-1A D		02/25/2021 .	MBS PAYDOWN		1,000,000	1,000,000	1,004,453	1,003,377	0	(3,377)	0	(3,377	)	1,000,000	0	0	0	7,761		
	SLMA 2003-4 A5A		03/15/2021 .	MBS PAYDOWN		43,844	43,844	43,022	43,836	0	8	0	8	0	43,844	0	0	0		.03/15/2033 .	
78//3C_BH_6	SI MA 2004-A A3	1	03/15/2021	MRS PAYDOWN		51 284	51 284	49 441	51 142	0	141	0	141	0	51 284	١ ،	0	0	70	06/15/2033	1 C FF

### **SCHEDULE D - PART 4**

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

					SHOW All LUI	ng-renn bu	nius anu Stot	ok Solu, Nec	reenied of C	JUICI WISC	Disposeu (	oi Duillig ti	he Current Quarter							
1	2	3	4	5	6	7	8	9	10	CI	nange In Boo	ok/Adjusted	Carrying Value	16	17	18	19	20	21	22
										11	12	13	14 15							NAIC
																				Desig-
																				nation,
																				NAIC
													Tatal Tatal							
												_	Total Total							Desig-
												Current	Change in Foreign					Bond		nation
												Year's	Book/ Exchang	e Book/				Interest/		Modifier
									Prior Year		Current	Other Than	Adjusted Change i	n Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary	Carrying Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment			Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 - Carrying		(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eian	Date	of Purchaser	Stock	eration	Par Value	Cost	Value					Date	Disposal	Disposal	Disposal	Year	Date	Symbol
					SIUCK					(Decrease)		nized			Dispusai	Dispusai	Dispusai			- <b>,</b>
	SMB 2016-A A2A SOFI 2016-A A2		.03/15/2021 .03/25/2021	MBS PAYDOWN		33,542			33,508	0	34	0	34	033,542 046,720	0			156 224	05/15/2031 . 12/26/2036 .	1.A FE
	S0F1 2018-C A2FX		.03/25/2021	MBS PAYDOWN		729,852	729,852	762,467	730,897		(1,045)		(1,045)	729,852	0			4,529	12/26/2030 . 01/25/2048 .	
/04300-AD-0	301 1 2010-0 A21 A		1207 237 2021	SINKING FUND REDEMPTION			129,032	102,407			(1,040)		(1,045)					4,323		. I.A IL
797440-BT-0	SAN DIEGO G & E. MW@12.5		.02/01/2021	OTHER THOU FORD TIEDERIN'T TON		499.996	499.996	502.380	500.025	n	(29)	n	(29)	499.996	0	n	n	4.785	02/01/2022 .	1.F FE
	SEAWORLD PARKS & ENTERTA		.03/10/2021	VARIOUS		872,000	800,000	801,678	801.463	n	(73)		(73)	0801,389	0	70,611	70,611		05/01/2025 .	
	SABR 2006-NC1 A3		03/25/2021	MBS PAYDOWN		88,223	88,223			0	246	0	246	88,223	0	0	0	76	03/25/2036 .	
	SABR 2006-FR3 A3		.03/25/2021	MBS PAYDOWN		90,800	90,800			0	761	0	761	090,800	0	0	0	166		
	SEMT 2020-4 A2		.03/01/2021	MBS PAYDOWN		224,372	224,372	230,683	224,456	0	(83)	0	(83)	224,372	0	0	0	1,013		
	SPRO 2019-1A A2		01/25/2021	MBS PAYDOWN		18,750	18,750	18,860	18,750	0	0	0	0	18,750	0	0	0	182		
	SHIFT4 PAYMENTS LLC/FIN		02/04/2021	VARIOUS		2,101,680	2,016,000	2,055,203	2,053,646	0	(869)		(869)	2,052,777	0	48,903	48,903	24,874		
83401A-AB-4	SOFI 2018-D A2FX		.03/25/2021	MBS PAYDOWN		307,360	307,360	323 , 172	307,644	0	(284)	0	(284)	0307,360	0	0	0	1,950	02/25/2048 .	1.A FE
				GOLDMAN SACHS & COMPANY																
835898-AH-0	SOTHEBYS		.01/11/2021			1, 238, 175	1,150,000	1, 121, 693	1,121,797	0	64	0	64	1,121,862	0	116,313	116,313	9,817	10/15/2027 .	4.A FE
				SINKING FUND REDEMPTION						_		_				_	_			
842400-GF-4	SOUTHERN CAL EDISON, MW@15		.02/01/2021	OLNICINO FIND DEDENDITION		803,571	803,571	808 , 163	803,626	0	(55)	0	(55)	0803,571	0	0		7,413	02/01/2022 .	. 1.G FE
044747 44 4	LUV 6.15 08/01/22		02/01/2021	SINKING FUND REDEMPTION		1,252,631	1,252,631	1,379,257	1,254,504		(1,873)		(1,873)	1,252,631	0		,	38.518	08/01/2022 .	4 5 55
844741-AA-4	LUV 6. 15 08/01/22		. 02/01/2021	SINKING FUND REDEMPTION		1,202,031	1,202,031	1,3/9,23/	1,204,004	0	(1,8/3)		(1,8/3)	1,202,031	0				1/2022 .	. I.F FE
94474V_AB_2	SW AIRLINES 07-1 TRUST		.02/01/2021	STINKING FOND REDEMPTION		980,467	980,467	1,033,415	981,724	0	(1,257)	0	(1,257)	980,467	0	0	0	32,601	08/01/2022 .	2 / EE
044741-70-2	SII AINLINES 07-1 INOSI		.02/01/2021	CALLED BY ISSUER at				,000,410			(1,231)		(1,237)	J					00/01/2022 .	. 2.A IL
84756N-AB-5	SPECTRA ENERGY PARTNERS		.03/15/2021	100.000		3,075,000	3,075,000	3,328,002	3,083,058	0	(8,058)	0	(8,058)	3,075,000	0	0	0	35,363	06/15/2021 .	2 A FF
			. 90, 10, 202 1	SINKING FUND REDEMPTION							(0,000)		(0,000)							
84858W-AA-4	SPIRIT AIR 2017-1 PTT AA		.02/15/2021			142, 115	142,115	139.450	141,978	0	137	0	137	142, 115	0	0	0	2,398	02/15/2030 .	1.E FE
857477-AG-8	STATE STREET CORP., SR UNSECURED		.03/07/2021	MATURITY		4,000,000	4,000,000	3,986,200	3,999,691	0	309	0	309	04,000,000	0	0	0	87,500	.03/07/2021 .	
86212V-AE-4	STR 2018-1A A2		.03/20/2021	MBS PAYDOWN		22,500	22,500	22,492	22,445	0	55	0	55	22,500	0	0	0	161	10/20/2048 .	1.A FE
	SAMI 2006-AR1 2A1		.03/25/2021	MBS PAYDOWN		83,910	114,577	109,564	83,652	0	258	0	258	83,910	0	0	0	114	. 02/25/2036 .	
86746E-AA-5	SNVA 2021-A A		.03/20/2021	MBS PAYDOWN		30,509	30,509	30,487	0	0	29	0	29	029	0	0	0	52	02/20/2048 .	1.G FE
				CALLED BY ISSUER at																
867914-BK-8	TRUIST FIN CORP		.02/03/2021	100.000		2,000,000	2,000,000	1,995,660	1,999,840	0	82	0	82	1,999,923	0	77	77	24, 167	03/03/2021 .	1.G FE
070000 44 0	TO DIDELINES ID MAIN OR INSECURES		00/45/0004	CALLED BY ISSUER at		E 00E 000	E 00E 000	0 040 050	E 000 000	_	(40.000)	_	(40, 000)	F 005 000	_	_		00 040	00/45/0004	0.0.55
	TC PIPELINES LP,M/W SR UNSECURED		03/15/2021	100.000		5,925,000	5,925,000	6,340,959	5,938,332	ļ	(13,332)	ļ0	(13,332)	5,925,000	ļ	0		69,643	06/15/2021 .	
	TIF 2021-1A A		.03/20/2021 .02/25/2021	MBS PAYDOWN		25,833	25,833 . 6,538	25,830	6,497	0	21	0	21	D		0	0	39 81	02/20/2046 . 05/25/2046 .	
	TALEN ENERGY SUPPLY LLC		.02/25/2021 .02/01/2021	VARIOUS		1,564,165	1,466,000	1,473,210	1, 470, 445	0	40	0	40	1,470,379		93,786	93,786	18,596	05/25/2046 . 05/15/2027 .	
	TEMPO ACQUISITION LLC/FI		.02/01/2021	VARIOUS		2,443,508	2,289,000	2,320,110	2,315,708	n	(764)	n	(764)	2,314,944	n	128.564	128,564	26,652	06/01/2025 .	
500200 115 0	Tam o riogototition ELO/11		., 10/2021	SINKING FUND REDEMPTION									(104)	,p,014,044						
88307*-AA-3	TEXOMA WIND. LLC	1	.12/20/2020			63,851	63,851	63,851	63,851	0	0	0	L0 L	63,851	0	0	0	0	06/20/2034 .	2.C PL
	-,			CALLED BY ISSUER at															, ==, ==, # .	1
883556-BN-1	THERMO FISHER SCIENTIFIC, MW@25	l	. 01/15/2021	105.808		2, 116, 160	2,000,000	1,990,240	1,996,581	0	56	0	56	1,996,637	0	3,363	3,363	131,160	04/15/2023 .	2.A FE
89233P-4S-2	TOYOTA MOTOR CREDIT.M/W NOTE		.01/11/2021	MATURITY		2,000,000	2,000,000	1,996,940	1,999,990	0	10	0	10	2,000,000	0	0	0	42,500	01/11/2021 .	1.E FE
89656F-AA-4	TRL 2012-1A A1		.03/15/2021	MBS PAYDOWN		168,037	168,037	165,995	167,825	0	212	0	212	0168,037	0	0	0	623	01/15/2043 .	1.F FE
	TRL 2013-1A A		.03/15/2021	MBS PAYDOWN		9,021	9,021	9,086	9,020	0	1	0	1	09,021	0	0	0	67	07/15/2043 .	
	TRL 2020-2A A1		.03/19/2021	MBS PAYDOWN		135,955	135,955	135,943	135,832	0	124	0	124	0135,955	0	0	0	414	11/19/2027 .	1.F FE
	TCF 2020-1A A		.03/20/2021	MBS PAYDOWN		35,417	35,417	35,859	0	0	0	0	<u>_</u>	00	0	0	0	62	09/20/2045 .	
90352W-AD-6	STEAM 2021-1A A		.03/28/2021	MBS PAYDOWN		9,713	9,713	9,835	0	0	5	0	5	0  5	0	0	0	20	02/28/2051 .	1.F FE
00700# 44 4	LINUONI DAGLETO DD. MAIN DAGG TUDU CERTO		04/00/0004	SINKING FUND REDEMPTION		70.050	70.050	70.050	70.050			_		70.050		_		0 440	07/00/0000	10.55
90783W-AA-1	UNION PACIFIC RR, M/W PASS THRU CERTS		.01/02/2021	CINCING FUND DEDENDED		72,950	72,950	72,950	72,950	············	}0	0		72,950	ļ0	0		2, 140	07/02/2030 .	. I.V FE
007027 44 0	UNION PACIFIC RR CO 07-03 PASS THRU CERT		.01/02/2021	SINKING FUND REDEMPTION		76,230	76,230	77,561		^	_	^		76,230	0	_	_	2,354	01/02/2021	1 D EE
	UNION PACIFIC ON CO 07-03 PASS INNO CERT		۵۱/۱۷۲/۲۵۲۱ را ۷	SINKING FUND REDEMPTION		/0,230				······	ļ				ļ	0	U		01/02/2031 .	. I.D FE
909319-44-3	UNITED AIR 2013-1 A PTT		.02/15/2021	OTHALING LOND NEDEMICITON		24,923	24,923	26,013	24,934	n	(11)	n	(11)	24,923	0	n	n	536	08/15/2025 .	2 R FF
	VIII 2010 1 A 1 11		. 12021	SINKING FUND REDEMPTION		24,323		20,013			\\			24,323						
909310-44-6	UNITED AIR 2019-1 AA PTT		.02/25/2021	OTHER THAN I GIAD TIEDENII TION		34.687	34.687	34.687	34.687	n	n	n	0	34.687	0	n	n	720	08/25/2031 .	1.E FF
	1							, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,					P							

			_		ng-Term Bo	onds and Sto								1						
1	2	3 4	5	6	7	8	9	10				Carrying Va		16	17	18	19	20	21	22
									11	12	13	14	15							NAIC Desig- nation, NAIC
CUSIP Ident-	Description	For- Dispo		Number of Shares of	Consid-	Par Value	Actual	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/	(Amor- tization)/	Current Year's Other Thar Temporary Impairment Recog-	Carrying t Value (11 + 12 -	Total Foreign Exchange Change in Book /Adjusted Carrying	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on	Gain (Loss) on	Total Gain (Loss) on	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity	
ification	Description	eign Dat	SINKING FUND REDEMPTION	Stock	eration	rai value	Cost	value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Teal	Date	Symbol
90931L-AA-6	UNITED AIR 2016-1 AA PTT	01/07/2			31,659	31,659	31,026	31,642	0	17	0	17	0	31,659	0	0	0	491	07/07/2028	1.E FE
90931Q-AA-5	UNITED AIR 2013-1 B PTT,2ND LIEN				143,092	143,092	142,221	142,828	0	263	0	263	0	143,092	0	0	0	3,846	08/15/2021	3.B FE
90932Q-AA-4 911312-AM-8	UNITED AIR 2014-2 A PTT, MW@25	03/03/2	21		337,071 2,000,000	337,071	345,943 1,960,980	337, 193	0 0	(121) 175	0	(121)	0	337,071	0 0	0	0	6,320 31,250	09/03/2026	
	RAYTHEON TECHNOLOGIES	03/01/2	21 MATURITY		2,500,000	2,500,000	3,242,875	2,512,348	0	(12,348)	0	(12,348)	0	2,500,000	0	0	0	109,375	03/01/2021	
92553P-AM-4	VIACOMCBS INC	03/29/2	CALLED BY ISSUER at 103.363		1,033,630	1,000,000	985,530	997,590	0	398	0	398	0	997,988	0	2,012	2,012	42,658	06/15/2022	2.B FE
92553P-AR-3	VIACOMCBS INC		21 105.663		3,064,227	2,900,000	2,916,617	2,903,847	0	(456)		(456)		2,903,392	0	(3,392)	(3,392)	215,017	03/15/2023	
92676X-AE-7	VIKING CRUISES LTD				1,217,970	1,041,000	1,046,255	1,045,286	0	(154)	0	( 154)	0	1,045,132	0	172,838	172,838	28,570	05/15/2025	
92855H-AA-3 92925G-AA-1	VSLR 2020-1A A				123,381	123,381 77,012	123,387	123,381	0	0 86	0	0	0	123,381	0	0	0	939	12/25/2036	
92927X-AH-7	WAMU 2007-HY6 3A2				49,375		63,937	49,350	0	25	0	25	0	49,375	0	0	0	338	06/25/2037	4.B FM
92936T-AH-5	WFRBS 2012-C7 AFL				244,363	244,363	244,607	244,379	0	(16)	0	(16)	0	244,363	0	0	0	555	06/15/2045	
933638-AD-0 93363R-AA-4	WAMU 2006-AR19 2A WAMU 2006-AR13 1A	03/01/2			44,898	44,898 22,477	43,776 21,021	44,884	0	15 49	0	15	0		0	0	0	103 55	10/25/2047	1.D FM
93363H-AA-4 949831-AD-3	WFMBS 2019–3 A4				1,255,473	1,255,473	1,264,300	1,258,771	0	(3,298)	0	(3, 298)	0	1,255,473	0	0	0	5,696	07/25/2049	
94989W-AT-4	WFCM 2015-C31 ASB		21 MBS PAYDOWN		48,524	48,524	52, 108	48,571	0	(47)		(47)	0	48,524	0	0	0	292	11/15/2048	1.D FM
96221T-AH-0	WFRBS 2014-LC14 XA				0	0	2,593	31	0	(31)		(31)		0	0	0	0	91	03/15/2047	
97064E-AA-6 97181#-KV-4	WESTF 2018-A A		SINKING FUND REDEMPTION		29,855	29,855	31,413	29,872		(17)	0	(17)	0	29,855		0	0	195	11/30/2028	
3/ 10 1#=\\V=4	UNION PACIFIC NA CO., F/F, SA SEC EQ NI		SINKING FUND REDEMPTION		32,040			2,040	0		0								11/30/2020	1.0
	UNION PACIFIC RAILROAD CO. SEC EQUIP NOT	01/02/2	SINKING FUND REDEMPTION		19,944	19,944	19,944	19,944	0	0	0	0	0	19,944	0	0	0	535	12/29/2028	1.D
	UNION PACIFIC CORP., SEC EQUIP NT	01/02/2	SINKING FUND REDEMPTION		15,633	15,633	15,633	15,632	0	0	0	0	0			0	0	419	07/02/2028	
	UNION PACIFIC CORP. EQUIP NT SERIES D	01/02/2	SINKING FUND REDEMPTION		9,437	9,437	9,437	9,437		0			0	9,437	0	0	0	254	07/02/2028	
	AIR CANADA 2017-1AA PTTBANK OF NOVA SCOTIA, SR UNSECURED	A01/15/2 A01/13/2			51,200 7,000,000	51,200 7,000,000		51,200	0	77	0	77	0	51,200 7,000,000	0	0	0	845	01/15/2030 01/13/2021	
	CANADIAN IMPERIAL BANK	A02/02/2			2,388,000	2,388,000	2,350,729	2,386,665	0	1,335	0	1,335	0	2,388,000	0	0	0	32,238	02/02/2021	1.0 FE
	MEG ENERGY CORP, MW@50 CALLABLE	A02/18/2			515,952	510,000	552,075	515, 109	0	(876)	0	(876)	0	514,233	0	(4,233)	(4,233)	19,637	03/31/2024	
87952V-AM-8 00084D-AQ-3	TELESAT CANADA/TELESAT L	A03/11/2 D01/19/2			347,865	340,000 3,000,000	353,850	351,415	0	(545)	0	(545)	0	350,870	0	(3,005)	(3,005)	8,979	10/15/2027	
00004D-AQ-3	AMMC 2015–16A BR	D01/14/2			3,475,000	3,475,000	3,462,500	3,463,967	0	11,033	0	11,033	0	3,475,000	0	0	0	16,241	04/14/2029	
00182E-AZ-2	ANZ NEW ZEALAND INTL/LDN	D02/03/2	21 MATURITY		2,000,000	2,000,000	1,997,860	1,999,960	0	40	0	40	0	2,000,000	0	0	0	27,500	02/03/2021	1.E FE
00182E-BH-1	ANZ NEW ZEALAND INTL/LDN	D01/22/2			2,000,000	2,000,000	1,999,880	1,999,998	0	2	0	2	0	2,000,000	0	0	0	27,500	01/22/2021	1.E FE
01749P-AQ-1 05509R-AL-9	ALLEG 2015-1A AR	D01/25/2 D01/16/2	21 MBS PAYDOWN		587,267 1,162,683	587,267 1,162,683	573,760 1,162,683	586,230 1,162,683	0	1,037 0	0	1,037 0	0	587,267 1,162,683	0	0	0	1,566 5,615	07/25/2027 04/16/2026	1.A FE
05565Q-BU-1	BP CAPITAL MARKETS PLC, CO GUARNT	D01/22/2	CALLED BY ISSUER at 21 102.524		1,025,240	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0		11/01/2021	1.G FE
	BNP PARIBAS, SR UNSECURED	D01/15/2	21 MATURITY		7,000,000	7,000,000	6,965,310	6,999,831	0	169	0	169	0	7,000,000	0	0	0	175,000	01/15/2021	
	BPCE SA	D			6,000,000	6,000,000	6,006,930	6,000,206	0	(206)	0	(206)	0	6,000,000	0	0	0	79,500	. 02/03/2021	
	BNZ INTL FUNDING/LONDONBSP 2014-IVA A2RR	D03/02/2 D02/20/2			5,000,000	5,000,000 8,000,000	4,996,500	4,999,874	0	126	0 n	126	0	5,000,000	0	0 n			03/02/2021	
			SINKING FUND REDEMPTION																	
	BRITISH AIR 13-1 A PTT, MW@50	D03/20/2	SINKING FUND REDEMPTION		475, 177	475, 177	501,060	475,705	0	(529)	0	(529)	0	475, 177	0	0	0	5,494	06/20/2024	
110/2T_AA_1	RRITISH AIR 18-1 AA PTT	D 03/20/2	01 I	1	17 986	17 986	17 986	17 986		0	1 0		١	17 986	0			171	09/20/2031	1 F FF

					Show All Lo	ng-Term Bo	nds and Sto	ck Sold, Red	deemed or C	Otherwise I	Disposed o	of During th	he Current	Quarter							
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									Book/	Unrealized		Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on		(Loss) on	During	Maturity	strative
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
modion	Везеприон	Cigii	Date	SINKING FUND REDEMPTION	Otook	Clation	i di valdo	0031	Value	(Decrease)	Accietion	HIZEU	13)	value	Date	Disposai	Disposai	Disposai	i cai	Date	Cymbol
11043H-AA-6	BRITISH AIR 18-1 A PTT	D	03/20/2021	OTHER THE TENENT TOTAL		44,878	44,878	44,822	44,781	0	97	0	97	0	44,878	0	0	0	463	09/20/2031	2.B FE
				SINKING FUND REDEMPTION																	
	BRITISH AIR 19-1 A PTT	D	03/15/2021			41,983	41,983	42,053	41,984	0	(1)	0	(1)	0	41,983	0	0	0	352	06/15/2029	. 2.0 FE
	CIFC 2015-5A A1R	D	01/25/2021	MBS PAYDOWN		13,930	13,930	13,856	13,919	0	11	0	11	0	13,930	0	0	0	38	10/25/2027	. 1.A FE
	CIFC 2015-4A A2R	D	03/17/2021	MBS PAYDOWN		8,000,000	8,000,000	8,016,000	8,004,666	0	(4,666)	0	(4,666)	0	8,000,000	0	0	0	68,097	10/20/2027	. 1.0 FE
	CVPC 2013-CL01 A2R	. D	01/16/2021	MBS PAYDOWN	·	1,565,956	1,565,956	1,565,956	1,565,956	ļ	0	ļ0	0	ļ	1,565,956	ļ	0		7,769	01/16/2026	. 1.A FE
	CAMELOT FINANCE SA	υ	03/08/2021 01/15/2021	JEFFERIES & CO., INC MBS PAYDOWN		1,820,813	1,755,000	1,784,358 3,000,000	1,779,988	0	(1,163)	0	(1, 163)	0	1,778,825	0	41,991	41,991	28,299	11/01/2026 10/15/2026	. 4.B FE
	CECLO 2013-24A A2h CECLO 2018-27A A1	D	01/25/2021	VARIOUS		42,741	42,741	3,000,000	3,000,000						3,000,000	0	0		147		. 1.0 FE
		J		BARCLAYS CAPITAL INC							1								147		
21039C-AB-0	CONSTELLIUM SE	D	03/03/2021	FIXED		1,092,743	1, 101,000	1, 101,000	0	0	0	0	0	0	0	0	(8,258)	(8,258)	1,262	04/15/2029	. 4.B FE
22847D-AL-6	CRNPT 2018-6A A1	D	01/20/2021	MBS PAYDOWN		226,045	226,045	226,045	226,045	0	0	0	0	0	226,045	0	0	0	802	10/20/2028	. 1.A FE
	DANSKE BANK A/S	. D	03/10/2021	MATURITY		3,000,000	3,000,000	2,999,310	2,999,972	0	28	0	28	0	3,000,000	0	0	0	42,000	03/10/2021	. 1.F FE
	AWPT 2015-4A CR	. D	03/01/2021	MBS PAYDOWN		6,800,000	6,800,000	6,800,000	6,800,000	0	0	0	0	0	6,800,000	0	0	0 .	60,783	04/18/2027	. 1.F FE
	FLAGS 2013-7A BR	D	01/20/2021	VARIOUS		29,275	29,275	29,275	29,275	0	0	0	0	0	29,275	0	0	0	132	01/20/2026	. 1.A FE
	HSBC BANK PLC., 144A SR UNSECURED	D	01/22/2021	MBS PAYDOWN		4,000,000	30,951	30,864	30,948	0		0			30,951	0	0		95.000	10/22/2025 01/19/2021	. 1.A FE . 1.E FE
	ICG 2017-2A A2	D	02/17/2021	MBS PAYDOWN		3,000,000	3,000,000	3,005,400	3,000,709		(709)		(709)		3,000,000			n	19.118	10/23/2029	1.0 FE
44987C-AM-0		D	03/22/2021	MATURITY		3,000,000	3,000,000	2,997,090	2,999,861	0	139	0	139	0	3,000,000	0	0	0	41,250	03/22/2021	. 1.0 FE
	JTWN 2014-4A A2R	D	03/15/2021	MBS PAYDOWN		8,500,000	8,500,000	8,485,300	8,492,373	0	7,627	0	7,627	0	8,500,000	0	0	0	53,030	07/15/2026	. 1.A FE
				SINKING FUND REDEMPTION																	
	LIMA METRO LINE 2 FIN LT	D	01/05/2021			12,564	12,564	12,564	12,564	0	0	0	0	0	12,564	0	0	0	185	07/05/2034	. 2.B FE
	LNCR 2018-CRE1 A	D	02/15/2021	MBS PAYDOWN		133,008	133,008	133,008	133,008	0	0	0	0	0	133,008	0	0	0	281	05/15/2028	. 1.A FE
	LPSLT 2020-2GF A	D	03/20/2021	MBS PAYDOWN		53, 104	53, 104	53,082	53,027	0	77	0	77	0	53, 104	0	0	0	227	07/20/2047	. 1.F FE
	LOOM 2015-2A A2R M360 2018-CRE1 B	D	02/25/2021	MBS PAYDOWN		2, 180, 127	4,000,000	3,990,000 2,180,127	2, 180, 127		2, 182		2, 182		4,000,000 2,180,127				23,845	04/15/2028	. 1.B FE 2.B FE
	MACQUARIE GROUP LTD, 144A SR UNSECURED	D	01/14/2021	MATURITY		4,000,000	4,000,000	3,957,640	3,999,797	0	203	0	203	0	4,000,000	0	0	0	125,000	01/14/2021	. 1.G FE
	MDPK 2013-11A BR	D	03/23/2021	MBS PAYDOWN		8,000,000	8,000,000	7,984,000	7,985,599	0	14,401	0	14,401	0	8,000,000	0	0	0		07/23/2029	. 1.0 FE
55818P-AN-0	MDPK 2014-12A B1R	D	01/20/2021	MBS PAYDOWN		150,772	150,772	150,772	150,772	0	0	0	0	0	150,772	0	0	0	720	07/20/2026	. 1.A FE
	NORDEA BANK AB, 144A SR UNSECURED	D	01/14/2021	MATURITY		1,750,000	1,750,000	1,811,303	1,750,281	0	(281)	0	(281)	0	1,750,000	0	0	0	42,656	01/14/2021	. 1.D FE
	OCP 2015-8A A2AR	D	01/17/2021	VARIOUS		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	21,310	04/17/2027	. 1.B FE
	OZLMF 2012-1A A2R2	υ	03/11/2021	MBS PAYDOWN		3, 150,000	3,150,000	3, 154, 725	3,150,369	ļ	(369)	0	(369)	ļ	3,150,000	0	ļ0	0	25, 152	07/22/2029	. 1.0 FE
	OCTR 2013-4A BR	D	02/13/2021 02/04/2021	MBS PAYDOWN		1, 166,858	1,166,858	1, 166, 858 1, 601, 141	1,166,858 1,599,309		(2,479)	0	(2,479)	0 n	1, 166, 858	0	 n	u	5, 144 9, 109	08/13/2025 07/20/2030	. 1.A FE . 1.C FE
	OCT30 2017-1A A2	D	02/16/2021	MBS PAYDOWN		7,000,000	7,000,000	7,017,750	7,008,744	0	(8,744)	0	(8,744)	0	7,000,000	0	0	0	44,419	03/17/2030	1.0 FE
	RCTTE 2015-1A BR	D	03/18/2021	MBS PAYDOWN		7,000,000	7,000,000	6,874,000	6,943,539	0	56,461	0	56,461	0	7,000,000	0	0	0	44,271	10/20/2027	. 1.A FE
80283L-AR-4	SANTANDER UK PLC	. D	01/05/2021	MATURITY		2,000,000	2,000,000	1,997,760	1,999,991	0	9	0	9	0	2,000,000	0	0	0	25,000	01/05/2021	. 1.E FE
	SKANDINAVISKA ENSKILDA	D	03/15/2021	MATURITY		5,000,000	5,000,000	4,980,630	4,998,710	0	1,290	0	1,290	0	5,000,000	0	0	0	65,625	03/15/2021	. 1.E FE
	SNDPT 2017-2A B	. D	03/18/2021	MBS PAYDOWN		1,000,000	1,000,000	1,005,000	1,003,359	0	(3,359)	0	(3,359)	0	1,000,000	0	0	0	8,007	07/25/2030	. 1.0 FE
	SUNBD 2020-1A A	. D	03/15/2021	MBS PAYDOWN		520,241	520,241	520,220	519,498	0	744	0	744	0	520,241	0	0	0	1,695	02/15/2045	. 1.G FE
	TCW 2019-1A A	D	02/15/2021 01/15/2021	MBS PAYDOWN		10,000,000	10,000,000	10,000,000	10,000,000	0		0	0 0		10,000,000	0	0		32,992	02/15/2029 01/15/2026	. 1.A FE . 1.C FE
	TELOS 2014-6A A1R	D	01/17/2021	MBS PAYDOWN			18,435			o	11	n	11	n		n	n		70	01/17/2020	1.4 FE
	TELOS 2014-5A A1R	D	01/17/2021	MBS PAYDOWN		40,734	40,734	40,490	40,709	n	25	0	25	0	40.734	0	0	0	122	04/17/2028	1.A FE
	TMCL 2020-1A A	D	03/20/2021	MBS PAYDOWN		77,627		79,568	0	0	(41)	0	(41)	0	(41)	0	0		353	08/21/2045	. 1.F FE
88315L-AL-2	TMCL 2021-1A A	C	03/20/2021	MBS PAYDOWN		30,000	30,000	29,991	0	0	26	0	26	0	26	0	0	0	56	02/20/2046	. 1.F FE
	TRAL 2013-1A AR	. D	01/20/2021	MBS PAYDOWN		77,739	77,739	77,584	77,674	0	66	0	66	0	77,739	0	0	0	306	07/20/2029	. 1.A FE
	TRNTS 2016-5A B1R	D	01/25/2021	MBS PAYDOWN		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0		44,787	10/25/2028	. 1.0 FE
	TYCO ELECTRONICS GROUP S, MW@25	D	01/15/2021	MATURITY		1,700,000	1,700,000	1,915,237	1,701,512	0	(1,512)	0	(1,512)	0	1,700,000	0	0	0	41,438	01/15/2021	. 2.A FE
	VENTR 2012–12A BRR	. D	02/16/2021 02/24/2021	MBS PAYDOWN		3,500,000	3,500,000 500,000	3,496,250 496,875	3,498,361	0	1,639 1,623	0	1,639 1,623	0	3,500,000 500,000	0	0	0	10,248	02/28/2026 07/20/2030	. 1.B FE
		υ			ļ							0		0			4 007 07:	4 007 074	3, 168		. 1.0 FE
აგყყყყ9. S	ubtotal - Bonds - Industrial and Misce	eilanec	ous (Unaffili	atea)		462, 115, 556	457, 182, 512	459, 250, 939	450,692,607	307,330	(24,515)	0	282,815	0	451,063,024	0	4,267,071	4,267,071	9,243,174	XXX	XXX

### **SCHEDULE D - PART 4**

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

					7110W 7 (II EOI	ing-Tellil De	ilus aliu Sio	cit Oola, Ital	accinica or c												
1	2	3	4	5	6	7	8	9	10	Ch	ange In Bo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation.
																					NAIC
													Total	Total							Desig-
												Current		Foreign					Bond		nation
												Year's	Change in		Book/				Interest/		Modifier
									Prior Year		0		Book/	Exchange		Faraian			Stock	Stated	
											Current	Other Than		Change in	Adjusted	Foreign	D				and
OLIOID					N				Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying		Realized	T. ( .) O	Dividends	Con-	SVO
CUSIP			D:		Number of	0		A . ( )	Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-			Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on		(Loss) on	During	Maturity	
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
				SINKING FUND REDEMPTION					_	_		_	_	_	_		_		_		
	GROUND PENETRATING RADAR SYSTEM LLC		03/31/2021			1, 135	1, 135	1, 123	0	0	0	0	0	0	0	0	0	0	0	06/26/2026	
	ubtotal - Bonds - Unaffiliated Bank I	_oans				1,135	1,135	1,123	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8399997. T	otal - Bonds - Part 4					468,046,653	463, 113, 610	465,308,479	456,624,050	307,330	(25,997)	0	281,333		456,992,987	0	4,267,071	4,267,071	9,366,920	XXX	XXX
8399998. T	otal - Bonds - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. T	otal - Bonds					468,046,653	463,113,610	465,308,479	456,624,050	307,330	(25,997)	0	281,333	0	456,992,987	0	4,267,071	4,267,071	9,366,920	XXX	XXX
8999997. T	otal - Preferred Stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999998. T	otal - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. T	otal - Preferred Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
990000-02-5	FHLB DES MOINES		03/31/2021	DIRECT FROM ISSUER	18,784.000	1,878,400		1,878,400	1,878,400	0	0	0	0	0	1,878,400	0	0	0	574,619		
9199999. 5	ubtotal - Common Stocks - Industria	al and N	/liscellaneou	us (Unaffiliated) Other		1.878.400	XXX	1.878.400	1.878.400	0	0	0	0	0	1.878.400	0	0	0	574.619	XXX	XXX
	otal - Common Stocks - Part 4			,		1.878.400	XXX	1.878.400	1.878.400	0	0	0	0	0	1.878.400	0	0	0	574.619	XXX	XXX
9799998. T	otal - Common Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
	otal - Common Stocks					1,878,400	XXX	1,878,400	1,878,400	0	0	0	0	0	1,878,400	0	0	0	574,619	XXX	XXX
9899999. T	otal - Preferred and Common Stock	s				1,878,400	XXX	1,878,400	1,878,400	0	0	0	0	0	1,878,400	0	0	0	574,619	XXX	XXX
9999999 -	Totals					469,925,053	XXX	467, 186, 879	458,502,450	307,330	(25,997)	0	281,333	0	458,871,387	0	4,267,071	4,267,071	9,941,539	XXX	XXX

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

					Showing	ali Option	s, Сарs, гі	10015, COIIc	irs, Swaps	and Forwar	rus Open a	s of Curre	ent Statemer	nt Date							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
										Cumulative											
										Prior	Current										
	Description									Year(s)	Year Initial										
	of Item(s)								Strike	Initial Cost	Cost of									redit	Hedge
	Hedged,					1			Price,	of Un-	Un-				1	Total	Current	Adjustment	Q		Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/		Unrealized	Foreign	Year's	to Carrying	_		at Inception
	Income	Schedule/ Exhibit	of Dial/(a)	Freshause Counternants	Tueste	Maturity	Number	Matianal	Index	Premium	Premium	Current Year	Adjusted		Valuation	Exchange	(Amorti-	Value of		lefer-	and at
Description	Generation or Replicated	Identifier	Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Or	of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid		Carrying Value	Code Fair Value	Increase/ (Decrease)	Change in B./A.C.V.	zation)/			ence (	Quarter-end (b)
			(a)			Expiration		Amount	(Palu)			Income		XXX	(Decrease)	B./A.C.V.	Accretion	item	0 )		XXX
				e Excluding Variable Annuity Guar e Variable Annuity Guarantees Un			8			0				XXX	0	0	0	0	0 2		XXX
	Indexed Annuity	Tions - neug	Ing Lifective	Variable Afficiency Guarantees on	Jei SSAI NO.	T	1		I	0	0		0	***	0	0	0	0	0 /	VV	
	Liability	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5	57304/15/2020	.04/15/2021	2, 135	5,941,652	2825.72	591,789	0		2,446,692	* 2,446,69	446,088	0	0	0	0		
S&P 500 Call Spread	Indexed Annuity			,											•						
	Liability	N/A	. Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5170UK5	57305/15/2020	05/14/2021	1,848	5,291,596	2907.2	506,406	0	0	1,958,590	*1,958,59	355, 141	0	0	0	0		
S&P 500 Call Spread	Indexed Annuity	N/A	F i 4 / I d	Canadian Imperial	78 06/15/2020	06/15/2021	4 454	0 500 040	3090.54	220 040		,	1,022,589	* 1,022,58	205 204			0	0		
Option S&P 500 Call Spread	LiabilityIndexed Annuity	N/A	Equity/index.	Bank of Commerce 21G119DL770X0HC3Z	:/8 .   .00/ 15/2020	00/15/2021	1, 154	3,539,040	3090.34	339,040			1,022,589	1,022,36	205,391						
Option	Liability	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5	P8307/15/2020	07/15/2021	623	2,009,114	3252.21	168, 163	0		458,900	*458,90	96,852	n	n	0			
S&P 500 Call Spread	Indexed Annuity		1,,	Canadian Imperial				,000,714							,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		Ī				
Option	Liability	N/A	Equity/Index.	Bank of Commerce 21GI19DL770X0HC3Z	7808/14/2020	08/13/2021	607	2,048,050	3395.45	161,284	0		374,616	*374,610	83,945	0	0	0	0		
S&P 500 Call Spread	Indexed Annuity		L														]				
Option	Liability	N/A	. Equity/Index.		28309/15/2020	09/15/2021	1,141	3,882,379	3411.37	327,401	0		698,873	*698,87	3152, 118	0	0	0	0		
S&P 500 Call Spread	Indexed Annuity Liability	N/A	Equity/Index	Canadian Imperial Bank of Commerce 21G119DL770X0HC3Z	78 10/15/2020	10/15/2021	1, 161	4,045,281	3493.23	334,342	0	,	644,377	*	7143,600	0	٥.	0	0		
S&P 500 Call Spread	Indexed Annuity	IV A	. Equity/ index.	Balk of confinence 21d119bE770x01lc32	.7010/ 13/2020	10/13/2021		4,043,201						044,07	145,000						
Option	Liability	N/A	Equity/Index.	BNP Paribas SA ROMUWSFPU8MPR08K5	98311/13/2020	11/15/2021	1,528	5,478,396	3598 . 49	411,099	0	c	739,526	*739,52	175,393	0	0	0	0		
S&P 500 Call Spread	Indexed Annuity																				
Option	Liability	N/A	. Equity/Index.		57312/15/2020	12/15/2021	1,713	6,327,621	3705.593021	489, 125	0	0	699,548	*699,54	3169,921	0	0	0	0		
S&P 500 Call Spread	Indexed Annuity	NIZA	F i 4 / I d	Goldman Sachs	01/15/0001	04/44/0000	4 574	E 000 010	0770 05000	0	455 005	,	E70 001	+ 570.00	104 507			0	0		
Option S&P 500 Call Spread	Liability Indexed Annuity	N/A	. Equity/Index.	International W22LROWP21HZNBB6K	52801/15/2021	01/14/2022	1,574	5,929,616	3779.25329	0	455,395		579,991	*579,99	1124,597						
	Liability	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5	98302/12/2021	02/15/2022	1,664	6,547,687	3943.250536	0	535,601		453,441	*453,44	1(82, 160)	0	0	0	0		
S&P 500Call Spread	Indexed Annuity		,,.	Canadian Imperial			,				,				,						
	Liability	N/A	. Equity/Index.		7803/15/2021	03/15/2022	2,204	8,746,557	3976.679433	0	681,514	C	582,452	*582,45	2(99,063)	)0	0	0	0		
JPMorgan Chase Bank NA				JP Morgan Chase &	-07 04 (07 (00 47	0.4.4.4.40000		4 000	457.07												
JPUSSC5A JPMorgan Chase Bank NA	Liability	N/A	Equity/Index.	Co	9701/27/2017	01/14/2022	8	1,226	157.67	//	0		54	*5	118	0	0	0	0		
	Liability	N/A	Equity/Index.		9701/27/2017	.01/13/2023	10	1,568	158.29	106	0	,	76	* 70	3 22	0	0	0	0		
JPMorgan Chase Bank NA		1077	Equity/ Index.	JP Morgan Chase &		10171072020		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,					,,, 0								
JPUSSC5A	Liability	N/A	Equity/Index.	Co	9701/27/2017	01/12/2024	12	1,947	160.25	134	0	0	91	*9	123	0	0	0	0		
JPMorgan Chase Bank NA				JP Morgan Chase &																	
	Liability	N/A	Equity/Index.	Co	9701/27/2017	01/12/2024	1,683	265 , 399	166.41	14,969	0	0	7,650	*7,65		0	0	0	0		
JPMorgan Chase Bank NA JPUSSC5A	Indexed Annuity	N/A	. Equity/Index.	JP Morgan Chase & Co. 7H6GLXDRUGQFU57RN	9704/17/2017	02/15/2024	304	48,783	168.98	2,864	0	(	1. 132	*1, 13	325	n	0	0	0		1
JPMorgan Chase Bank NA		14 A	. Lyanty/ midex.	JP Morgan Chase &						∠,004			,	, , , , , , , , , , , , , , , , ,							
	Liability	N/A	Equity/Index.	Co	9704/17/2017	04/15/2024	2,661	426,292	169.05	25,236	0		10,186	*10,18	32,866	0	0	0	0		
JPMorgan Chase Bank NA		1		JP Morgan Chase &	[																l
	Liability	N/A	Equity/Index.		9705/15/2017	05/15/2024	1,518	244,833	170.1	14,568	0		5,422	*5,42	21,530	0	0	0	0		
JPMorgan Chase Bank NA JPUSSC5A	Indexed Annuity	N/A	Equity/Index	JP Morgan Chase & Co	9706/16/2017	06/14/2024	787	127,663	171.17		_	,	2,615	*2,61	741	_	_		0		l
JPMorgan Chase Bank NA		IN A	Equity/Index.	Co	.37 . 100/ 10/201/	00/ 14/2024	187	121,003					,∠,010	∠,01	,	l	l				
	Liability	N/A	Equity/Index.	Co	9708/15/2017	08/15/2024	1,470		168.75	14, 109	0		6, 186	*6, 18	1,662	0	0	0	0		
JPMorgan Chase Bank NA	Indexed Ánnuity			JP Morgan Chase &										,	· ·						
	Liability	N/A	Equity/Index.		9709/15/2017	09/13/2024	81	12,902	160.1	898	0	0	641	*64	1149	0	0	0	0		
JPMorgan Chase Bank NA		NI/A	Eastitu/Index	JP Morgan Chase &	10/12/0017	10/15/2024	4 140	661 041	100 5	22 000		,	10 040	* 40.04	4 000	_					
JPUSSC5A JPMorgan Chase Bank NA	Liability	N/A	. Equity/Index.	Co	9710/13/2017	10/15/2024	4, 146	661,841	168.5	33,820	0		18,318	*18,31	34,809		l0	u			
	Liability	N/A	Equity/Index		97 11/15/2017	11/15/2024	1,713	273,692	167.74	14,232	0	(	8, 140	*8,14	2,091	0	0	0	0		
JPMorgan Chase Bank NA			,2.1,,	JP Morgan Chase &						,,202											
JPUSSC5A	Liability	N/A	Equity/Index.	Co. 7H6GLXDRUGQFU57RN	9712/15/2017	12/12/2024	1,742	284 , 447	172.26	14,365	0		5,905	*5,90	51,597	0	0	0	0		
JPMorgan Chase Bank NA		I	<u> </u>	JP Morgan Chase &	-07	04 445 40555		404 - :-	476		_					_	] _				
	Liability	N/A	Equity/Index.	Co	9701/12/2018	01/15/2025	2,397	401,013	176.55	20,051	0	l	5,825	*5,82	51,639	ļ0	}0	0	0		
JPMorgan Chase Bank NA JPUSSC5A	Liability	N/A	. Equity/Index.	JP Morgan Chase & Co. 7H6GLXDRUGQFU57RN	9702/15/2018	02/14/2025	594	98,087	174.12	4,777	0	,	1,800	*1,80	487	0	0	0	0		l
JPMorgan Chase Bank NA		IVA	. Equity/ midex.	JP Morgan Chase &	.02/ 13/2010	02/ 14/ 2020			1/4. 12				,, , 000	1,00	,						
	Liability	N/A	Equity/Index.		9703/15/2018	03/14/2025	1,274	209,408	172.46	10,680	0		4,465	*4,46	51, 174	0	0	0	0		

### **SCHEDULE DB - PART A - SECTION 1**

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

					_	onowing a	и Ориона	s, Oaps, i i	oors, cons	is, Swaps	and i diwa	ius Open a	3 Of Ouric	ent Stateme	III Date								
1	2	3	4	5	5	6	7	8	9	10	11	12	13	14	15 1	6	17	18	19	20	21	22	23
											Cumulative												
												Current											
											Prior	Current											
	Description										Year(s)	Year Initial											
	of Item(s)									Strike	Initial Cost	Cost of										redit	Hedge
	Hedged,									Price,	of Un-	Un-						Total	Current	Adjustment	0	uality E	ffectiveness
			Type(a)				Data of							Dools/		110	oroglizad			.,	٩	,	
	Used for		Type(s)				Date of			Rate or	discounted	discounted		Book/			realized	Foreign	Year's	to Carrying	_		at Inception
	Income	Schedule/	of				Maturity	Number		Index	Premium	Premium	Current	Adjusted		V	aluation	Exchange	(Amorti-	Value of	F	lefer-	and at
	Generation	Exhibit	Risk(s)	Exchange, C	Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying		In	ncrease/	Change in	zation)/	Hedged	Potential	ence (	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Cl	learinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fair	/alue (Do	ecrease)	B./A.C.V.	Accretion	Item	Exposure E	ntity	(b)
JPMorgan Chase Bank NA			\-/-	JP Morgan Chase &	3											_		_					
JPUSSC5A	Liability	N/A	. Equity/Index.		7H6GLXDRUGQFU57RNE97 .	06/15/2018 .	.06/13/2025	911	148.858	171.03	8.038	٥		3,716	*	.3.716	933	0	0	0	0		
		N/ A	. Equity/ muex.		TIOULADHOUGI 05/HNL97 .	00/ 13/2010 .	00/ 13/2023 .		140,030	17 1.00									0				
JPMorgan Chase Bank NA				JP Morgan Chase &	71 1001 VDD1 10051 157D1 1507	04 (45 (0040	04/45/0000	0.004	252 202	400.00	47 400			47.005		47.005	0.004						
JPUSSC5A	Liability	N/A	Equity/Index		7H6GLXDRUGQFU57RNE97 .	01/15/2019 .	01/15/2026 .	2,281	353,889	162.28	17,482	0	0	17,625	*	17,625	3,604	0	0	0	0		
JPMorgan Chase Bank NA	Indexed Annuity			JP Morgan Chase &																			
JPUSSC5A	Liability	N/A	. Equity/Index.	Co 7	7H6GLXDRUGQFU57RNE97 .	05/15/2019 .	05/15/2026 .	6,618	1,034,963	163.38	53,508	0	0		*	49,522	9,332	0	0	0	0		
01799999999. Subt	total - Purchased Op	otions - Hedo	aina Other - C	Caps							3,586,248	1,672,510	0	10,808,964	XXX 10,	308,964	1.806.968	0	0	0	0 )	(XX	XXX
S&P 500 Call Spread	Indexed Annuity	,	1							2,783.86 /		, , ,		, , ,	,		, ,						
Option	Liability	N/A	. Equity/Index.	Barclays Bank PLC . G	35GSEE7V. IP5 J 70J IK5572	04/15/2020 .	04/15/2021 .	9,018	25,099,715		469,365	n		836,625	*	36,625	41,301	n	n	n	n		
S&P 500 Call Spread	Indexed Annuity		quity/ index.	Da. Olayo Dalik I LO . U	. 0100011 1101 011 011 0010010 .	10/2020 .				_,2,791.77 /													
		N/A	Emilian / I and	Daralaus DI. DI A	DECOCETY IDE 1701 IVEEZO	04/15/0000	04/15/0004	0.404	00 000 744		600 604	_		1 100 001	<sub>*</sub>   _	162 064	E7 400	_	^	_	_		
Option	Liability	N/A	. Equity/Index.	Barclays Bank PLC . G	3303EF/VJP31/UUN35/3 .	04/15/2020 .	04/15/2021 .	9,481	26,389,711	2,915.35	638,631	0		1, 163, 064	[   l ,	63,064	57,409	0	0	}			
S&P 500 Call Spread	Indexed Annuity	I	L							2,865.50 /					l.								
Option	Liability	N/A	. Equity/Index.	Barclays Bank PLC . G	G5GSEF7VJP5170UK5573 .	05/15/2020 .	05/14/2021 .	6,827	19,551,702	2,963.13	389,079	0	0	656,559	*	556,559	45,488	0	0	0	0		
S&P 500 Call Spread	Indexed Annuity	1	1							2,872.81 /				1						1			
Option	Liability	N/A	. Equity/Index.	Barclays Bank PLC . G	G5GSEF7VJP5170UK5573.	05/15/2020 .	05/14/2021 .	6,522	18,677,127	3,004.74	487,473	0	0	850, 146	*	350 , 146	61,568	0	0	0	0		
S&P 500 Call Spread	Indexed Annuity	1	1	Canadian Imperial		]		· [		3,073.64 /				1			•			ľ	-	1	•
Option	Liability	N/A	. Equity/Index.	Bank of Commerce 2	21G119D1770X0HC37F78	06/15/2020 .	06/15/2021 .	6,224	19,086,823	3.168.25	343,563	0	0	566,644	*	66,644	23,387	0	0	0	0		
S&P 500 Call Spread	Indexed Annuity		. Lquity/ maon.	Canadian Imperial			, 10, 2021		, 000, 020	3,069.32 /						,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	20,007						
Option	Liability	N/A	. Equity/Index.	Bank of Commerce 2	21.01.10DI 77.0V0H027E70	06/15/2020 .	06/15/2021 .	7, 180	22,018,045		592,285	٥		1,006,759	* 1	06,759	106,964	0	0	0	0		
S&P 500 Call Spread	Indexed Annuity	N/ A	. Equity/ muex.	Dalk of Collinerce 2	ZIGI IBULTTONOHOBELTO .	00/ 13/2020 .	00/ 13/2021 .		22,010,043	3,229.24 /				1,000,739		,00,739	100,304		0				
		N1 / A	F 14 (1 4	DUD D II OA D		07 /45 /0000	07/45/0004	0.540	04 407 040		440.007			700 044	4	200 044	75 004				0		
Option	Liability	N/A	. Equity/index.	BNP Paribas SA R	ROMUWSFPU8MPR08K5P83.	07/15/2020 .	07/15/2021 .	6,548	21, 127,018		443,667	0		700,341	^	700,341	75,824	0	0				
S&P 500 Call Spread	Indexed Annuity									3,228.14 /													
Option	Liability	N/A	. Equity/Index.	BNP Paribas SA R	ROMUWSFPU8MPR08K5P83.	07/15/2020 .	07/15/2021 .	5,414	17,467,946		496,090	0	0	809,065	*	09,065	95,283	0	0	0	0		
S&P 500 Call Spread	Indexed Annuity			Canadian Imperial						3,375.31 /													
Option	Liability	N/A	. Equity/Index.	Bank of Commerce 2	21G119DL770X0HC3ZE78 .	08/14/2020 .	08/13/2021 .	6,732	22,707,253	3,495.08	460,957	0	0	706,629	*	06,629	96,980	0	0	0	0		
S&P 500 Call Spread	Indexed Annuity			Canadian Imperial						3,374.77 /													
Option	Liability	N/A	. Equity/Index.	Bank of Commerce 2	21G119DL770X0HC3ZE78 .	08/14/2020 .	08/13/2021 .	8,356	28, 184, 322	3,537.82	758 , 158	0	0	1, 192, 163	*1.	192, 163	166,895	0	0	0	0		
S&P 500 Call Spread	Indexed Annuity									3,403.75 /	·						•						
Option	Liability	N/A	. Equity/Index.	BNP Paribas SA R	ROMUWSFPU8MPR08K5P83.	09/15/2020 .	09/15/2021 .	6,542	22,249,962		421,637	0	n	634,652	*	34,652	85,027	0	0	0	0		
S&P 500 Call Spread	Indexed Annuity	1077	Lquity/ indox.	Die Turrbuo on	iomonor room ricordi co .		10/ 2021 .			3,403.78 /				,		,002							
Option	Liability	N/A	Equity/Index	BNP Paribas SA R	ROMUWSFPU8MPR08K5P83 .	.09/15/2020	.09/15/2021	8.734	29.707.681		740,315	0		1, 137, 883	* 1	37 , 883	154,775	0	0	0	0		
S&P 500 Call Spread	Indexed Annuity	N/ A	. Equity/ muex.	Canadian Imperial	TOMORIO FUOMENUON JEOU .	03/ 13/2020 .	03/ 13/2021 .		23,707,001	3,484.49 /				1, 107,000			134,773		0				
		N1 / A	F 14 (1 4		010140D1 770V011007E70	40 /45 /0000	40 /45 /0004	7 744	00 074 000		400,000			000 005	4	000 005	05 050				0		
Option	Liability	N/A	. Equity/Index.	Bank of Commerce 2	21G1 19DL//UXUNU3ZE/8 .	10/15/2020 .	10/15/2021 .	7,744	26,974,369		488,236	0		686,935	^	86,935	85,356		0				
S&P 500 Call Spread	Indexed Annuity	I	I	Canadian Imperial	21014001770701007777	10 (15 (005	10 (15 (005 :	0.45-	04 004 :	3,487.55 /	774	_	_			40 470	444.000		_	_	_		
Option	Liability	N/A	. Equity/Index.	Bank of Commerce 2	21G119DL//OXOHC3ZE78 .	10/15/2020 .	10/15/2021 .	9, 185	31,994,189		774,259	0	0	1, 116, 473	×1,	16,473	141,011 .	0	0	J0 J	0		
S&P 500 Call Spread	Indexed Annuity	I	L	L						3,586.12 /				1	1.					1			
Option	Liability	N/A	_ Equity/Index_	BNP Paribas SA R	ROMUWSFPU8MPR08K5P83.	11/13/2020 .	11/15/2021 .	8,948	32,080,153		563,648	0	0	774,723	*	74,723	116,839	0	0	0	0		
S&P 500 Call Spread	Indexed Annuity		1							3,591.67 /													
Option	Liability	N/A	. Equity/Index.	BNP Paribas SA R	ROMUWSFPU8MPR08K5P83.	11/13/2020 .	11/15/2021 .	10,760	38,575,482	3,743.22	896, 108	0	0	1,272,023	*1,	272,023	206,696	0	0	0	0		
S&P 500 Call Spread	Indexed Annuity		1			]		· [		3,697.35 /										[			
Option	Liability	N/A	Equity/Index	Barclays Bank PLC G	G5GSEF7VJP5170UK5573	12/15/2020	. 12/15/2021	8,622	31,853,869		611,594	0	0	753,902	*	753,902	118,721	0	0	0	0		
S&P 500 Call Spread	Indexed Annuity	"	]			,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	, , , , , , , , , , , , , , ,	3,704.23 /		· · · · · · · · · · · · · · · · · · ·				,				[			
Option	Liability	N/A	. Equity/Index.	Barclays Bank PLC . G	3563EE7V ID51701IK5572	12/15/2020 .	12/15/2021 .	7,228	26,703,017	3,863.00	647,548	٥		825, 168	*	25, 168	144,479	n	n	n	0		
S&P 500 Call Spread		IV A	Lqui ty/ midex.	Dai ciayo Daik FLC . U	JOUOLI I VOI JI I VOI JOOO .	12/ 13/ 2020 .	12/ 13/2021 .		20,700,017	3,771.75 /		0		,		25, 100	144,479		0	······································			
	Indexed Annuity	N/A	Emilitu/Inda	DND Daribas CA D	OUNI IMAEDI IONIDDOOMEDOO	01/15/0001	01/14/2022	6 650	OE OCC 440		^	460 007		EE4 F04	l <sub>*</sub>	554,504	OE E47		^	_			
Option	Liability	N/A	. Equity/Index.	BNP Paribas SA R	ROMUWSFPU8MPR08K5P83.	01/15/2021 .	01/14/2022 .	6,652	25,066,116		0	468,987		554,504	l "	304,304	85,517		0	}			
S&P 500 Call Spread	Indexed Annuity	I	I	DID D 04 -	2011 III/0FDI IOUDDOO//FF	04 (45 (005 )	04/44/0055	7.0:-		3,777.90 /	_	000 5	_				404 455		_	_	_		
Option	Liability	N/A	. Equity/Index.	BNP Paribas SA R	ROMUWSFPU8MPR08K5P83.	01/15/2021 .	01/14/2022 .	7,613	28,689,433		0	698,014	ļ0	829, 182	×	329, 182	131 , 168	0	0	0	0		
S&P 500 Call Spread	Indexed Annuity	1	L .	L						3,936.84 /					1.	]				1			
Option	Liability	N/A	. Equity/Index	BNP Paribas SA R	ROMUWSFPU8MPR08K5P83.	02/12/2021 .	02/15/2022 .	5,317	20,921,526		0	382,864	0	398,071	*	98,071	15,207	0	0	0	0		
S&P 500 Call Spread	Indexed Annuity	1	1							3,940.02 /										1			
Option	Liability	N/A	. Equity/Index.	BNP Paribas SA R	ROMUWSFPU8MPR08K5P83.	02/12/2021 .	02/15/2022 .	5,712	22,474,134	4,112.00	0	548,369	0	562,106	*	62,106	13,737	l	0				
S&P 500 Call Spread	Indexed Annuity	1	1						,,	3,972.51 /						, . [	,,						
Option	Liability	N/A	Equity/Index	BNP Paribas SA R	ROMUWSFPU8MPR08K5P83	03/15/2021 .	03/15/2022	5,379	21,349,635	4,099.00	n	384,293	n	389,547	*	89,547	5,253	n	n	0	0		
S&P 500 Call Spread	Indexed Annuity		1 - ,	Canadian Imperial		10, 2021				3,973.39 /										ļ			
Ontion	Liability	N/A	Fauity/Index	Bank of Commerce 2	21G110N177NYNU^27E70	03/15/2021 .	03/15/2022	6.862	27.233.286		^	634, 263		633.903	*	33.903	(354)	0	0	0	0		
0001011	.,	IIVA	. Equity, maon.		LIUI IBUL//UNUNUALE/8 .	00/ 10/2021 .	00/ 10/2022 .	0,002	∠1,∠00,∠80	4, 141.00	40.000.000								<u>U</u>				
	total - Purchased Op			oliars							10,222,613		0	19,057,067		057,067	2,074,531	0	0	0	0 )		XXX
0219999999. Subt	total - Purchased Op	otions - Hedo	ging Other								13,808,861	4,789,300	0	29,866,031		366,031	3,881,499	0	0	0	0		XXX
0289999999. Subt	total - Purchased Op	tions - Repl	ications								0	0	0	0	XXX	0	0	0	0	0	0 )	(XX	XXX

	Showing all Options, C	aps, Floors	, Collars, Swap	s and Forwards O	pen as of Current Statement Date
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				S	howing a	all Options	s. Caps. Fl	oors. Colla	rs. Swaps	and Forwa	rds Open as	of Currer	nt Stateme	nt Date								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
·	_		·	_	-	·	-	-		Cumulative												
										Prior	Current											
	Description									Year(s)	Year Initial											
	of Item(s)								Strike	Initial Cost	Cost of										Credit	Hedge
	Hedged,								Price,	of Un-	Un-						Total	Current	Adjustment			Effectiveness
	Used for		Typo(c)			Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	Type(s)			Maturity	Number		Index	Premium	Premium	Current				Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	· .	Evahanga Countarnarty	Trada	,	of	Notional				Year	Adjusted					,		Potential		
Description		Identifier	Risk(s)	Exchange, Counterparty	Trade Date	or Funitation		Notional	Received	(Received) Paid	(Received) Paid		Carrying Value	0-4-	Fair Malue	Increase/	Change in	zation)/	Hedged	Exposure	ence Entity	Quarter-end
Description	or Replicated		(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)			Income	value		Fair Value	(Decrease)	B./A.C.V.	Accretion	Item			(b)
	total - Purchased Op			on						0		0	0	XXX	0	0	0	0	0		XXX	XXX
	total - Purchased Op									0		0	0	XXX	0	0	0	0	0		XXX	XXX
	I Purchased Options			rants						0		0	0	XXX	0	0	0	0	0		XXX	XXX
	I Purchased Options		ns							0	-	0	0	XXX	0	0	0	0	0		XXX	XXX
	I Purchased Options									3,586,248	1,672,510	0	10,808,964	XXX	10,808,964	1,806,968	0	0	0		XXX	XXX
0469999999. Tota	I Purchased Options	s - Floors								0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Tota	I Purchased Options	s - Collars								10,222,613	3,116,790	0	19,057,067	XXX	19,057,067	2,074,531	0	0	0	0	XXX	XXX
0489999999. Tota	I Purchased Options	s - Other								0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
04999999999. Tota	I Purchased Options	S								13,808,861	4,789,300	0	29,866,031	XXX	29,866,031	3,881,499	0	0	0	0	XXX	XXX
			Effective Ex	cluding Variable Annuity Guarantees U	nder SSAF	No.108				0	0	0	0	XXX	0	0	0	0	0		XXX	XXX
				riable Annuity Guarantees Under SSAF						0	0	0	0	XXX	0	0	0	0	0		XXX	XXX
	total - Written Option									0		n	0	XXX	0	0	n	0	0		XXX	XXX
	total - Written Option									0		0	0	XXX	0	0	0	0	0		XXX	XXX
	total - Written Option									0	-	0	0	XXX	0	0	0	0	0		XXX	XXX
			Jeneralion							0		0	0	XXX	0	0	0	0	0		XXX	XXX
	total - Written Option											0	0		0	0	0	0				
	Written Options - 0		and vvarrani	S						0	0	0	0	XXX	0	0	0	0	0		XXX	XXX
	Il Written Options - F									0	0	0	0	XXX	0	0	0	0	0		XXX	XXX
	I Written Options - 0									0	-	0	0	XXX	0	0	0	0	0		XXX	XXX
	I Written Options - F									0	-	0	0	XXX	0	0	0	0	0		XXX	XXX
0969999999. Tota	I Written Options - 0	Collars								0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Tota	I Written Options - 0	Other								0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Tota	I Written Options									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Interest Rate Swap -																						
Rec floating [Pay	UNIONBANCAL CORP		Interest																			
fixed]	908906AC4	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	.04/08/2014 .	06/18/2022 .	0	1,000,000	3ML+0.94/(3.50)	0	0	(5,840)	0		(28,483)	0	0	0	00	5,515		104/102
Interest Rate Swap -	WILLIAM DOOL GOOD		l																			
Rec floating [Pay	WHIRLPOOL CORP	D 4	Interest	ONE CONTROL LOS CALZOO IL ELONANIO COEGO	04 (00 (0044	03/01/2023 .		2 000 000	ONI . 1 00//0 70)		0	(04.046)			(170 FEA)	0				07.005		105/101
fixed] Interest Rate Swap -	96332HCF4	υ ι	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	.04/08/2014 .	03/01/2023 .		3,900,000	3ML+1.02/(3.70)			(24,016)			(178,554)	0	0	0	0	27,005		105/101
Rec floating [Pay	MARATHON OIL CORP		Interest																			
fixed]	565849AK2	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	.04/10/2014 .	11/01/2022 .	0	4 000 000	3ML+0.26/(2.80)	0	0	(23,348)	0		(145,674)	0	0	0	0	25,211		101/100
Interest Rate Swap -	0000-10/11/2		na to	one droup ino dreeder romatoe do oo	.047 107 20 14 .			,000,000	DIIIE - 0.20/ (2.00)			(20,010)			(140,0/4)							101/ 100
Rec floating [Pay	BP CAPITAL MARKETS PLO	C	Interest																			
fixed]	05565QCB2	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	.04/11/2014 .	11/06/2022 .	0	3,000,000	3ML-0.04/(2.50)	0	0	(17,489)	0		(110,343)	0	0	0	0	18,990		100/99
Interest Rate Swap -																						l
Rec floating [Pay	WEST MASS ELECTRIC CO	1	Interest						l										1			
fixed]	958587BJ5	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	.04/11/2014 .	09/15/2021 .	0	3,000,000	3ML+1.15/(3.50)	0	0	(16,047)	0		(29,222)	0	0	0	0	10, 177		105/102
Interest Rate Swap -	BANK OF NEW YORK		l								1		Ì									
Rec floating [Pay	MELLON	D 4	Interest	ONE Communication of the Commu	04/11/001/	00 (00 (0004		4 000 000	ONI -4 00 ((0 55)	_		(04 000)			(40.770)	•		_	ا ۾	40.000		105 (101
fixed] Interest Rate Swap -	06406HBY4	٠	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	.04/11/2014 .	09/23/2021 .		4,000,000	3ML+1.20/(3.55)	0	0	(21,099)	······0		(40,779)	0	······0	l0	' <del> </del> 0	13,888		105/101
Rec floating [Pay	TTX CO		Interest																1			
fixed]	87305QCC3	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	.04/14/2014	05/01/2021 .	0	4,000 000	3ML+2.09/(4.40)	n	0	(21,068)	n		(6,017)	n	n	n	n l	5,829		108/102
Interest Rate Swap -	3004000	1		STEEDOE NOMETOCAGO GO				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	2.55/ (4.40)		[·····································		1		(0,011)			l				
Rec floating [Pay	NORTHWEST NATURAL GAS		Interest																1			
fixed]	66765RBZ8	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	.04/14/2014 .	09/15/2021 .	0	2,000,000	3ML+0.81/(3.18)	0	0	(10,793)	0		(19,731)	0	0	0	0	6,784		104/102
Interest Rate Swap -		1	1				[	•	1		[ [		1				[	1		•	-	]
Rec floating [Pay	GENERAL MILLS INC		Interest																			l
fixed]	370334BM5	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	.04/16/2014 .	12/15/2021 .	0	3,000,000	3ML+0.72/(3.15)	0	0	(16,619)	0		(47, 107)	0	0	0	0	12,636		103/102
Interest Rate Swap -	AIR PRODUCTS &		l																			
Rec floating [Pay	CHEMICALS		Interest	OUE O	04/47/004/	44 (00 (000:	ار	0.000.000	OH . O FO . C . C	_		/22 4/			/00 05-	_	] _]	_	ا ا	7.70		100 (00
fixed]	009158AR7	ו ען	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	.04/17/2014 .	11/03/2021 .	0	2,000,000	3ML+0.52/(3.00)	0	0	(11,410)	ļ0		(26,927)	0	0	······0	' <del> </del> 0	7,711		102/99
Interest Rate Swap - Rec floating [Pay	TARGET CORP		Interest																1			l
fixed]	87612EAZ9	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	04/23/2014	01/15/2022	0	2 000 000	3ML+0.43/(2.90)	0	0	(11.157)	n		(35.601)	n	n	n	0	8.914		102/100
	0.0.ELIEU			Tome of dap 1110 Oraceoder Romande Qui of		// 10/ 2022 .		, 000,000	D. TO, (E. 00)	h			L					L				, 100

Showing all Ontions Cans	Floors Collars Sv	vans and Forwards One	en as of Current Statement D	ate
SHOWING All Options, Caps,	i luulo, Gullaio, Sv	vaps and i diwards Opt	ch as of Guilent Statement D	aic

				;	Snowing a	ali Options	s, Caps, Fi	oors, Colla	rs, Swaps a	and Forwai	ras Open a	s of Curre	nt Stateme	ent Date							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
										Cumulative Prior	Current										i l
	Description									Year(s)	Year Initial										i l
	of Item(s)								Strike	Initial Cost	Cost of									Credit	Hedge
	Hedged,								Price,	of Un-	Un-					Total	Current	Adjustment		Quality	
	Used for Income	Schedule/	Type(s) of			Date of	Number		Rate or Index	discounted Premium	discounted Premium	Current	Book/		Unrealized	Foreign	Year's (Amorti-	to Carrying Value of		of Refer-	at Inception
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	Maturity	Number of	Notional	Received	(Received)	(Received)	Year	Adjusted Carrying		Valuation Increase/	Exchange Change in	zation)/	Hedged	Potential	ence	and at Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	-	Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Value		B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Interest Rate Swap -									` '						,				•		1
Rec floating [Pay fixed]	HALLIBURTON CO 406216AZ4	n 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	04/23/2014 .	11/15/2021 .	0	2 000 000	3ML+0.81/(3.25)	0	0	(11, 179)	0	(27,85	0	٥	0	٥	7,921		103/100
Interest Rate Swap -	DUKE ENERGY PROGRESS	D 1		ONE OF OUR THE GREZOGET NORMAGE GO GO .	04/20/2014 .	11/ 13/2021 .		2,000,000	JML 10.01/ (0.20)			(11,173)	,	(21,00	,,,						1007 100
Rec floating [Pay	INC		Interest																		l
fixed] Interest Rate Swap -	144141DC9	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	04/25/2014 .	05/15/2022 .	0	2,000,000	3ML+0.28/(2.80)	0	0	(11,562)	)0	(51,65	0)0	0	0	0	10,599		101/99
Rec floating [Pay	MORGAN STANLEY		Interest																		i l
fixed]	61746BDJ2	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	04/25/2014 .	02/25/2023 .	0	3,000,000	3ML+1.10/(3.75)	0	0	(18,419)	)0	(134,45	5)0	0	0	0	20,713		105/102
Interest Rate Swap - Rec floating [Pay	CARLISLE COS INC		Interest																		i l
fixed]	142339AF7	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	04/25/2014 .	11/15/2022 .	0	3,500,000	3ML+1.14/(3.75)	0	0	(21,047)	00	(133,57	00	0	0	0	22,325		105/101
Interest Rate Swap -	CANADIAN NATI BATI WAY		lakan A																		i l
Rec floating [Pay fixed]	CANADIAN NATL RAILWAY 136375BV3	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	04/30/2014 .	12/15/2021 .	n	1,000 000	3ML+0.42/(2.85)	n	n	(5,549)	)	(15,77	) 0	n	n	n	4,212		102/102
Interest Rate Swap -	VIRGINIA ELEC & POWER				, 55, 25 14 .			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	0.12/(2.00)				,	(10,77							
Rec floating [Pay	00		Interest	ONE O I ONZOO II EKOMMUNI OOEGO	04 (00 (0044	04 /45 /0000		4 000 000	OH . O. FO. ( O. OF )	0		(5.504)		(47.00)			•		4 457		400 (400
fixed] Interest Rate Swap -	927804FK5	ו ע ו	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	04/30/2014 .	01/15/2022 .		1,000,000	3ML+0.50/(2.95)	0	0	(5,524)	)	(17,60	0)0	0	0		4,457		102/100
Rec floating [Pay	US BANCORP		Interest																		i l
fixed]	91159HHC7 JOHN DEERE CAPITAL	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	04/30/2014 .	03/15/2022 _	0	2,000,000	3ML+0.52/(3.00)	0	0	(11,338)	)0	(43,26	ł)0	0	0	0	9,778		102/102
Interest Rate Swap - Rec floating [Pay	CORP CAPITAL		Interest																		i l
fixed]	24422ERH4	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/02/2014 .	10/15/2021 .	0	1,000,000	3ML+0.77/(3.15)	0	0	(5,361)	00	(11,75	5)0	0	0	0	3,683		103/100
Interest Rate Swap - Rec floating [Pay	SMUCKER (J.M.) CO		Interest																		i l
fixed]	832696AB4	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/02/2014 .	10/15/2021 .	0	1,000,000	3ML+1.11/(3.50)	0	0	(5,374)	)0	(11,74	3)0	0	0	0	3,683		105/101
Interest Rate Swap -																					i l
Rec floating [Pay fixed]	STATOIL ASA 85771PAG7	n 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/02/2014 .	01/17/2023	0	2 000 000	3ML-0.08/(2.45)	0	0	(11,514)		(81,36	0	0	0	0	13,416		100/99
Interest Rate Swap -		b 1		ONE OF OUR THOU GREEGE HOMEROEGO GO .					DIIL 0.00/ (2.40)			(11,014)	,	(01,00	,,,						100700
Rec floating [Pay	MORGAN STANLEY		Interest	ONE O I ONZOO II EKOMMUNI OOEGO	05 (00 (0044	00/05/0000		4 000 000	011 .4 40//0 75)	0		(5.077)		(40.55)					0.004		400 /400
fixed] Interest Rate Swap -	61746BDJ2	ו ע	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/06/2014 .	02/25/2023 .		1,000,000	3ML+1.16/(3.75)	0	0	(5,977)	)u	(43,55	",	0	0		6,904		106/102
Rec floating [Pay	WILLIAMS PARTNERS LP		Interest																		<u> </u>
fixed] Interest Rate Swap -	96950FAJ3	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/06/2014 .	08/15/2022 .	0	1,000,000	3ML+0.85/(3.35)	0	0	(5,737)	)0	(31,08	00	0	0	0	5,864		104/101
Rec floating [Pay	WILLIAMS PARTNERS LP		Interest																		í l
fixed]	96950FAH7	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/09/2014 .	11/15/2021 .	0	1,000,000	3ML+1.64/(4.00)	0	0	(5,381)	)0	(13,29	0	0	0	0	3,960		107/101
Interest Rate Swap - Rec floating [Pay	BOSTON PROPERTIES LP		Interest																		í l
fixed]	10112RAU8	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/09/2014 .	02/01/2023 .	0	1,000,000	3ML+1.30/(3.85)	0	0	(5,854)	00	(41,46	0	0	0	0	6,784		106/102
Interest Rate Swap -	CATY CODD		I-4 4																		í l
Rec floating [Pay fixed]	GATX CORP 361448AQ6	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/09/2014 .	03/30/2023 .	0	2.000.000	3ML+1.33/(3.90)	0	0	(11,649)	0	(90,72	0	0	0	0	14, 132		107/102
Interest Rate Swap -		Ī ·							(0.00)			(11,010)	,	(50,72							
Rec floating [Pay	DETROIT EDISON COMPANY	'l	Interest	ONE Craim Inc. ONTOO II EVOLUBIO COTOO	0E /10 /0011	06/01/0001	_	1 000 000	OM 14 60770 000	•	_	/E 4071		/0.00	,		_		0.004		106/100
fixed] Interest Rate Swap -	250847EG1	יי ען יי ויי	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/13/2014 .	06/01/2021 .		1,000,000	3ML+1.62/(3.90)	0	0	(5, 167)	,0	(3,38	J0	0	0	0	2,061		106/100
Rec floating [Pay	GATX CORP		Interest																		í l
fixed]	361448AQ6ABB TREASURY CENTER	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/13/2014 .	03/30/2023 .	0.	2,000,000	3ML+1.33/(3.90)	0	0	(11,679)	)0	(90,97	2)0	0	0	0	14, 132		107/102
Interest Rate Swap - Rec floating [Pay	USA		Interest																		i l
fixed]	00038AAB9	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/15/2014 .	06/15/2021 .	0	1,925,000	3ML+1.85/(4.00)	0	0	(9,347)	)0	(7,57	)0	0	0	0	4,392		108/103
Interest Rate Swap - Rec floating [Pay	ABB TREASURY CENTER USA		Interest																		í l
fixed]	00038AAB9	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/16/2014 .	06/15/2021	0	1,420,000	3ML+1.80/(4.00)	0	0	(7,063)	0	(5,72	·)0	0	0	0	3,240		108/103
			4		p	r		,,			r				.g	r					

Showing all Ontions	Cans Floors	. Collars, Swaps and Forwards Open as of Current Statement Date
SHOWING All Options	, Caps, i louis,	, Collais, Swaps and Forwards Open as of Current Statement Date

				•	Showing a	all Options	s, Caps, Fl	oors, Colla	rs, Swaps	and Forwa	rds Open a	s of Curre	nt Stateme	ent Date								
1	2	3	4	5	6	7	8	9	10	11 Cumulative	12	13	14	15	16	17	18	19	20	21	22	23
										Prior	Current											1
	Description of Item(s)								Strike	Year(s) Initial Cost	Year Initial Cost of										Credit	Hedge
	Hedged,								Price,	of Un-	Un-						Total	Current	Adjustment			
	Used for	0-11-1-1	Type(s)			Date of	Ni mata an		Rate or	discounted	discounted	0	Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income Generation	Schedule/ Exhibit	of Risk(s)	Exchange, Counterparty	Trade	Maturity or	Number of	Notional	Index Received	Premium (Received)	Premium (Received)	Current Year	Adjusted Carrying			Valuation Increase/	Exchange Change in	(Amorti- zation)/	Value of Hedged	Potential	Refer- ence	and at Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fa	air Value	(Decrease)	B./A.C.V.	Accretion		Exposure	Entity	(b)
Interest Rate Swap - Rec floating [Pay	AGRIUM INC		Interest																			i
fixed]	008916AK4	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/21/2014 .	10/01/2022 .	0	3,000,000	3ML+0.72/(3.15)	0	0	(16,447)	)0		(98, 198)	0	0	0	0	18,396		103/101
Interest Rate Swap - Rec floating [Pay	O'REILLY AUTOMOTIVE INC		Interest																			i
fixed]	67103HAC1	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/21/2014 .	09/01/2022 .	0	1,470,000	3ML+1.38/(3.80)	0	0	(8, 109)	)0		(45, 190)	0	0	0	0	8,764		106/102
Interest Rate Swap - Rec floating [Pay	SMITHS GROUP PLC		Interest																			i
fixed]	83238PAD6	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/21/2014	10/12/2022 .	0	3,000,000	3ML+1.19/(3.63)	0	0	(16,580)	)0		(100,210)	0	0	0	0	18,580		106/102
Interest Rate Swap - Rec floating [Pay	SMITHS GROUP PLC		Interest																			i
fixed]	83238PAD6	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/21/2014	10/12/2022 .	0	1,500,000	3ML+1.19/(3.63)	0	0	(8,290)	)0		(50,105)	0	0	0	0	9,290		106/102
Interest Rate Swap - Rec floating [Pay	WHIRLPOOL CORP		Interest																			i
fixed]	96332HCF4	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/21/2014 .	03/01/2023 .	0	2,900,000	3ML+1.20/(3.70)	0	0	(16,578)	)0		(122,826)	0	0	0	0	20,080		106/102
Interest Rate Swap - Rec floating [Pay	HYATT HOTELS CORP		Interest																			i
fixed]	448579AE2	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/21/2014 .	07/15/2023 .	0	2,900,000	3ML+0.83/(3.38)	0	0	(16,743)	)0		( 146 , 295)	0	0	0	0	21,944		104/101
Interest Rate Swap - Rec floating [Pay	HEINEKEN NV		Interest																			i
fixed]	423012AA1	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	. 05/22/2014	04/01/2022 .	0	1,850,000	3ML+1.05/(3.40)	0	0	(9,772)	)0		(39,218)	0	0	0	0	9,263		105/101
Interest Rate Swap - Rec floating [Pay	SMUCKER (J.M.) CO		Interest																			i
fixed]	832696AB4	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/22/2014 .	10/15/2021 .	0	3,500,000	3ML+1.24/(3.50)	0	0	(17,670)	)0		(38,600)	0	0	0	0	12,889		105/101
Interest Rate Swap - Rec floating [Pay	ENTERPRISE PRODUCTS OPER		Interest																			i
fixed]	29379VAU7	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/22/2014 .	02/15/2022 .	0	3,500,000	3ML+1.71/(4.05)	0	0	(18,636)	)0		(63,902)	0	0	0	0	16,411		107/101
Interest Rate Swap - Rec floating [Pay	ORACLE CORP		Interest																			i
fixed]	68389XAP0	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	06/03/2014	10/15/2022 .	0	2,000,000	3ML+0.05/(2.50)	0	0	(11,047)	)0		(68,115)	0	0	0	0	12,420		100/100
Interest Rate Swap - Rec floating [Pay	ENTERGY MISSISSIPPI INC		Interest																			i
fixed]	29364NAR9	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	06/03/2014	07/01/2023 .	0	2,000,000	3ML+0.49/(3.10)	0	0	(11,865)	)0		( 102 , 425)	0	0	0	0	15,007		103/101
Interest Rate Swap - Rec floating [Pay	PNC BANK NA		Interest																			i
fixed] Interest Rate Swap -	69349LAK4	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	06/03/2014	01/30/2023 .	0	2,000,000	3ML+0.45/(2.95)	0	0	(11,438)	)0		(81,763)	0	0	0	0	13,548		102/100
Rec floating [Pay	WELLS FARGO & COMPANY		Interest																			i
fixed] Interest Rate Swap -	94974BFJ4	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	06/03/2014	02/13/2023 .	0	2,000,000	3ML+0.93/(3.45)	0	0	(11,563)	)0		(83,440)	0	0	0	0	13,689		104/101
Rec floating [Pay	POTOMAC ELECTRIC POWER	3	Interest																			i
fixed] Interest Rate Swap -	737679DD9	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	06/04/2014	04/01/2022 .	0	2,000,000	3ML+0.62/(3.05)	0	0	(10,965)	)0		(44, 141)	0	0	0	0	10,014		103/100
Rec floating [Pay	GULF POWER CO		Interest																			i
fixed]	402479CC1 VENTAS REALTY LP/CAP	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	06/04/2014	05/15/2022 .	0	2,000,000	3ML+0.65/(3.10)	0	0	(11,212)	)0		(49,935)	0	0	0	0	10,599		103/100
Rec floating [Pay	CRP		Interest																			1
fixed] Interest Rate Swap -	92276MAZ8	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	06/04/2014	08/15/2022 .	0	2,000,000	3ML+0.75/(3.25)	0	0	(11,462)	)0		(62, 153)	0	0	0	0	11,728		103/100
Rec floating [Pay	AGRIUM INC	L.	Interest																			1
fixed] Interest Rate Swap -	008916AK4	ו ו ו ו ו	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	06/05/2014	10/01/2022 .	0	2,000,000	3ML+0.66/(3.15)	0	0	(11,265)	)0		(67,301)	00	0	0	0	12,264		103/100
Rec floating [Pay	WILLIAMS PARTNERS LP		Interest		00 (05 : :	00/45/														==-		101/101
fixed] Interest Rate Swap -	96950FAJ3	1 ען	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	06/05/2014	08/15/2022 .	0	2,000,000	3ML+0.88/(3.35)	0	0	(11,312)	)0		(61,272)	0	0	0	0	11,728		104/101
Rec floating [Pay	ROPER INDUSTRIES INC	L.	Interest							_						_		_				1
fixed]	776696AE6	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	06/05/2014 .	11/15/2022 .	0	2,000,000	3ML+0.61/(3.13)	0	0	(11,537)	00		(73,448)	0	0	0	0	12,757		103/100

Showing all Ontions	Cane Floore	Collars, Swaps and Forwards Open as of Current Stat	omont Data
SHOWING All Options	, Caps, Fibbis	Juliais, Swaps and Fulwards Open as of Current Stat	emeni Dale

				5	Showing a	all Options	s, Caps, Flo	oors, Colla	rs, Swaps a	and Forwa	rds Open a	s of Curre	nt Stateme	ent Date								
1	2	3	4	5	6	7	8	9	10	11 Cumulative	12	13	14	15	16	17	18	19	20	21	22	23
	Description									Prior	Current											1
	Description of Item(s)								Strike	Year(s) Initial Cost	Year Initial Cost of										Credit	Hedge
	Hedged,								Price,	of Un-	Un-						Total	Current	Adjustment			
	Used for	0-11-1-/	Type(s)			Date of	Monatoria		Rate or	discounted	discounted	0	Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income Generation	Schedule/ Exhibit	of Risk(s)	Exchange, Counterparty	Trade	Maturity or	Number of	Notional	Index Received	Premium (Received)	Premium (Received)	Current Year	Adjusted Carrying			Valuation Increase/	Exchange Change in	(Amorti- zation)/	Value of Hedged	Potential	Refer- ence	and at Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration		Amount	(Paid)	Paid	Paid	Income	Value	Code F	air Value	(Decrease)	B./A.C.V.	Accretion		Exposure	Entity	(b)
Interest Rate Swap -	LADOLED OF ATTIE		1-44																			1
Rec floating [Pay fixed]	KROGER CO/THE 501044CQ2	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	06/06/2014	04/15/2022 .	0	4,000,000	3ML+0.95/(3.40)	0	0	(22,094)	0		(91,826)	0	0	0	0	20,407		104/101
Interest Rate Swap -	DEEDE A GOUDANY			·																		i
Rec floating [Pay fixed]	DEERE & COMPANY 244199BE4	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	06/06/2014	06/08/2022 .	0	2.000.000	3ML+0.20/(2.60)	0	0	(10,938)	0		(51,840)	0	0	0	0	10,904		101/101
Interest Rate Swap -								, ,	- ',			, , , ,			, ,					,		i
Rec floating [Pay fixed]	CARDINAL HEALTH INC 14149YAY4	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	06/06/2014	03/15/2023 .	0	2 000 000	3ML+0.68/(3.20)	0	0	(11,548)	0		(87,346)	0	0	0	0	13,986		103/102
Interest Rate Swap -								,,				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			(,,,							1
Rec floating [Pay fixed]	MORGAN STANLEY 61746BDJ2	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	06/06/2014	02/25/2023 .	0	3 500 000	3ML+1.22/(3.75)	0	0	(20,395)	0		(148,388)	0	0	0	0	24, 166		106/102
Interest Rate Swap -	DISCOVERY			Sizzozi Kominozgo oo :					pm2 1.22/ (0.10)			(20,000)	,		(,)							1
Rec floating [Pay fixed]	COMMUNICATIONS 25470DAF6	n 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	06/09/2014	05/15/2022 .	0	1 000 000	3ML+0.83/(3.30)	0	0	(5,656)			(25, 157)	0	٥	0	0	5,299		104/100
Interest Rate Swap -				ONE OF OUR THOUSAND OF THE OTHER OF THE OTHER OF THE OTHER OF THE OTHER	007 007 20 14	00/ 10/ 2022 .		,,000,000	piiiL+0.00/ (0.00)						(20, 107)							1047 100
Rec floating [Pay fixed]	ENTERGY LOUISIANA LLC 29364WAR9	n 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	06/09/2014	12/01/2022 .	0	1 000 000	3ML+0.75/(3.30)	0	0	(5,842)			(38,225)	0	٥	0	0	6,464		104/101
Interest Rate Swap -	VENTAS REALTY LP/CAP	D 1		ome droup fric Siezzodei Kominivoegoi 39 .	00/03/2014	12/01/2022 .		1,000,000	JWL+0.75/(0.50)	0		(3,042)	,		(00,220)							104/101
Rec floating [Pay fixed]	CRP 92276MAZ8	n 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	06/09/2014	09/15/2022	0	1 000 000	3ML+0.74/(3.25)	0	0	(5,756)			(31,216)	0	٥	0		5,864		103/100
Interest Rate Swap -	3227 0MAZO	٠	. nate	ome droup fric Siezzodei Kominivoegoi 39	00/03/2014	00/ 13/2022 .		1,000,000	JIIL+U.14/ (U.2J)						(31,210)							103/100
Rec floating [Pay fixed]	UNION PACIFIC CORP 907818DM7	n 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	06/12/2014	01/15/2022	0	1 000 000	3ML+0.39/(2.95)	0	0	(5,799)			(41,003)	0	٥	0		6,698		102/100
Interest Rate Swap -	O'REILLY AUTOMOTIVE	V 1	. nate	ome droup fric Siezzodei Kominivoegoi 39	00/ 12/2014	01/13/2023 .		1,000,000	JIIIL+U.33/(2.33)	0		(3,733)			(41,003)					0,030		102/ 100
Rec floating [Pay fixed]	INC 67103HAC1	n 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	06/12/2014	09/01/2022 .	0	2 700 000	3ML+1.29/(3.80)	0	0	(21,244)			(118,543)	0	٥	0		22,060		106/101
Interest Rate Swap -		D 1		ome droup fric Siezzodei Kominivoegoi 39 .	00/ 12/2014	03/01/2022 .		3,700,000	JWL+1.25/ (3.00)	0		(21,244)			(110,545)					22,000		100/101
Rec floating [Pay fixed]	CLOROX COMPANY 189054AS8	n 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	06/12/2014 .	11/15/2021 .	0	2 000 000	3ML+1.42/(3.80)		0	(10,862)	,		(26,897)	_		0		7,921		106/101
Interest Rate Swap -	109034830	V 1	. nate	CME droup The SNZ200LFROMINNOLQ0F39.	00/ 12/2014 .	11/13/2021 .		2,000,000	SWL+1.42/(3.00)		0	(10,002)	JU		(20,097)							100/101
Rec floating [Pay	JPMORGAN CHASE & CO 46625HJH4	n 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	06/12/2014	01/25/2023 .	0	1 000 000	OM (0 64//2 OO)		0	(5,858)	,		(A1 EE1)	_		0		6,749		102/101
fixed] Interest Rate Swap -	HONEYWELL	V 1	. nate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	00/ 12/2014	01/20/2020 .		1,000,000	3ML+0.64/(3.20)	0	0	(3,030)	,u		(41,551)			0		0,749		103/101
Rec floating [Pay	INTERNATIONAL	D 4	Interest	ONE Communication of the Commu	10 /01 /0010	11/01/2026 .		7 000 000	OW .O. 47//O. EO.)		0	(07.405)			(405,000)			0		00.764		00/100
fixed] Interest Rate Swap -	438516BL9	٠	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	12/01/2016	11/01/2020 .			3ML+0.17/(2.50)	0	0	(37, 105)	,u		(435,923)	Ju		0	u	82,764		99/102
Rec floating [Pay fixed]	INC 38143U8H7	n 1	Interest	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	12/07/2016	02/25/2026		2 000 000	3ML+1.52/(3.75)	_		(10,154)	,		(110 001)	^	_	^		00 150		108/107
Interest Rate Swap -		٠	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	12/0//2016	02/25/2026 .		∠,∪∪∪,∪∪∪	Jili∟† 1. UZ/ (J. /5)	0	0	( 10, 154)	, <sup>U</sup>		(113,201)	u		0	U	22, 158		100/ 10/
Rec floating [Pay	NIAGARA MOHAWK POWER 114259AN4	l <sub>n 1</sub>	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	03/14/2017	02/10/0000		0 000 000	OM 10 06//0 44/	_	_	/44 000	]		(146.000)	_	_	•		00.000		100/105
fixed] Interest Rate Swap -	114209AN4	V 1	. Hate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	03/ 14/2017 .	03/10/2026 .		2,000,000	3ML+0.86/(3.41)	0	0	(11,663)	Ju		( 146 , 002)	u				22,238		102/105
Rec floating [Pay	BMW US CAPITAL 05565EAH8		Interest	ONE O I ONIZOO II EVOLUNIO COEGO	00 (44 (00 47	04/44/0000		0 500 000	0.11 .0.05 ((0.00)			(14,521)			(183,340)			0		28,043		100/102
fixed] Interest Rate Swap -	MANULIFE FINANCIAL	ו עו	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	03/14/2017	04/11/2026 .		2,500,000	3ML+0.25/(2.80)	0	0	(14,521)	)u		(183,340)					28,043		100/102
Rec floating [Pay	CORP		Interest	01/5 0 1 01/500 # 51/01/#1/01 00/500	00/45/0047	00/04/0000			OUT 4 00 //4 45\			400.050			(057.004)					55 500		105 (100
fixed] Interest Rate Swap -	56501RAC0	ו ען	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	03/15/2017	03/04/2026 .	0	5,000,000	3ML+1.62/(4.15)	0	0	(28,952)	0		(357,204)	0	0	0	0	55,502		105/108
Rec floating [Pay	COMMONWEALTH BANK AUST	[]	Interest	01/500 # 51/01/1-1-1	00 (45 (00 :=	00 (00 (005			OUI O 07//0	_	_	/47	_		(000 0==	_		_				00.4400
fixed] Interest Rate Swap -	2027A0HY8	וייייייייייייייייייייייייייייייייייייי	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	03/15/2017	09/06/2026 .	0	3,000,000	3ML+0.07/(2.63)	0	0	(17,572)	10		(223,825)	10	0	0	0	34,980		99/102
Rec floating [Pay	APPLE INC		Interest	01/200   5/01/1-1-1	00 (40 (00 :=	00 (00 (005-			ou o oo //o ==:	_		(00.000	] _		/004 0 <del></del> -	_		_				100 / 105
fixed] Interest Rate Swap -	037833CJ7	ויייייייי 1 ש	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	03/16/2017	02/09/2027 .	0	5,000,000	3ML+0.83/(3.35)	0	0	(28,994)	ļ0		(361,673)	0	0	0	0	60,548		102/105
Rec floating [Pay	MITSUBISHI UFJ FIN GRF		Interest																			1
fixed]	606822AU8	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	04/24/2018 .	03/02/2025 .	0	4,000,000	3ML+0.77/(3.78)	0	0	(27,912)	00		(346,530)	0	0	0	0	39,615		102/104

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date
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					Showing a	all Options	s, Caps, Fl	oors, Colla	rs, Swaps a	and Forwai	rds Open as	of Currer	nt Stateme	ent Date	<b>?</b>							
1	2	3	4	5	6	7	8	9	10	11 Cumulative	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income	Schedule/	Type(s)			Date of Maturity	Number		Strike Price, Rate or Index	Prior Year(s) Initial Cost of Un- discounted Premium	Current Year Initial Cost of Un- discounted Premium	Current	Book/ Adjusted			Unrealized Valuation	Total Foreign Exchange	Current Year's (Amorti-	Adjustment to Carrying Value of	<b>.</b>	of Refer-	Hedge Effectiveness at Inception and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	or Expiration	of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	Year Income	Carrying Value	Code	Fair Value	Increase/ (Decrease)	Change in B./A.C.V.	zation)/ Accretion	Hedged Item	Potential Exposure	ence Entity	Quarter-end (b)
Interest Rate Swap -	or replicated	identifici	(α)	or ochirar olcarrighouse	Date	Expiration	Contracts	Amount	(i aid)	i ala	i alu	IIICOIIIC	Value	Couc	Tall Value	(Decrease)	<i>B.IA</i> .O.V.	Acciction	item	LXPOSUIC	Littly	(6)
Rec floating [Pay	VISA INC,MW@15		Interest																			i
fixed] Interest Rate Swap -	92826CAD4	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	04/24/2018 .	12/14/2025 .	0	3,000,000	3ML+0.14/(3.15)	0	0	(20,978)	0		(282, 179)	0	0	0	00	32,552		100/103
Rec floating [Pay	MASTERCARD INC		Interest																			ı l
fixed]	57636QAJ3	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	04/24/2018 .	02/26/2028 .	0	4,000,000	3ML+0.44/(3.50)	0	0	(28,389)	0		(431,817)	0	0	0	0	52,583		102/103
Interest Rate Swap -	W1000N01N 07 05N 51ND																					i
Rec floating [Pay fixed]	WISCONSIN ST GEN FUND 977100GH3	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	04/24/2018 .	05/01/2027 .	٥	4 000 000	3ML+0.12/(3.15)	0	0	(28,266)	0		(414,820)	0	0	0	,	49.346		100/102
Interest Rate Swap -	PPL CAPITAL FUNDING	D 1		one droup file orzzodel Koninwoegor do	04/24/2010 .	03/01/2021 .		,,000,000	DML 10. 12/ (0. 10)			(20,200)			(414,020)							100/ 102
Rec floating [Pay	INC		Interest																			i
fixed] Interest Rate Swap -	69352PAL7 MO ST HLTH & EDU FACS,	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	04/24/2018 .	05/15/2026 .	0	3,000,000	3ML+0.11/(3.10)	0	0	(20,897)	0		(289,082)	0	0	0	00	33,961		100/102
Rec floating [Pay	MW SI HLIH & EDU FACS,		Interest																			i
fixed]	60636AMR1	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	04/24/2018 .	01/15/2036 .	0	3, 150,000	3ML+0.36/(3.47)	0	0	(22,624)	0		(433,316)	0	0	0	00	60,597		104/105
Interest Rate Swap -	OT A DRIVING CODD																					i
Rec floating [Pay fixed]	STARBUCKS CORP 855244AP4	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/11/2018 .	03/01/2028 .	٥	10 000 000	3ML+0.45/(3.50)	0	0	(70,841)	0		(1,076,756)	0	0	0	,	131,561		102/104
Interest Rate Swap -	PRUDENTIAL FINANCIAL	D 1		one droup file orzzobel Koninwoegor ob	03/11/2010 .	00/01/2020 .		10,000,000	DINE 10.40/ (0.50)			(10,041)			(1,070,730)							102/104
Rec floating [Pay	INC		Interest																			i
fixed]	74432QCC7	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	05/11/2018 .	03/27/2028 .	0	2,000,000	3ML+0.83/(3.88)	0	0	(14,011)	0		(215,691)	0	0	0	·  0	26,447		104/105
Interest Rate Swap - Rec floating [Pay	ACE INA HOLDINGS		Interest																			i
fixed]	00440EAV9	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/11/2018 .	05/03/2026 .	0	3,000,000	3ML+0.34/(3.35)	0	0	(21,070)	0		(290,317)	0	0	0	00	33,852		101/103
Interest Rate Swap -	HOME DEDOT INO																					i
Rec floating [Pay fixed]	HOME DEPOT INC 437076BK7	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/11/2018 .	09/15/2025 .	0	3 000 000	3ML+0.35/(3.35)	0	0	(20,916)	١		(274,518)	0	0	0		31,689		101/103
Interest Rate Swap -	AEP TRANSMISSION CO			area area area area area area area area					DIII 0.007 (0.007			(20,010)										1
Rec floating [Pay	LLC		Interest				_ [			_								_				1
fixed] Interest Rate Swap -	00115AAE9 SYSCO CORPORATION,	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/14/2018 .	12/01/2026 .	0	3,000,000	3ML+0.08/(3.10)	0	0	(21,021)	0		(302,017)	0	0	0	·0	35,730		100/102
Rec floating [Pay	MW025		Interest																			i
fixed]	871829BC0	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/14/2018 .	07/15/2026 .	0	2,000,000	3ML+0.28/(3.30)	0	0	(13,893)	0		(197,081)	0	0	0	00	23,007		101/103
Interest Rate Swap - Rec floating [Pay	NATIONWIDE BLDG SOCIETY		Interest																			i
fixed]	63859WAE9	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/14/2018 .	09/14/2026 .	0	2.000.000	3ML+0.96/(4.00)	0	0	(14, 117)	0		(199,573)	0	0	0	0	23,367		103/106
Interest Rate Swap -	KENTUCKY UTILITIES CO,											, ,			,					,		1
Rec floating [Pay	MW@20	D 4	Interest	ONE Communication of the Commu	05/14/0010	10/01/0005		2 000 000	0.00 (/0.00)	0		(00.750)			(276,402)		0			31,844		101/103
fixed] Interest Rate Swap -	491674BK2	υ I	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/14/2018 .	10/01/2025 .		3,000,000	3ML+0.30/(3.30)			(20,758)			(276,402)		0			1,044 د		101/103
Rec floating [Pay	ROLLS-ROYCE PLC, MW@25		Interest																			i
fixed]	77578JAB4	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/14/2018 .	10/14/2025 .	0	3,500,000	3ML+0.61/(3.63)	0	0	(24,311)	0		(323,789)	0	0	0	00	37,298		102/104
Interest Rate Swap - Rec floating [Pay	UNILEVER CAPITAL CORP		Interest																			i
fixed]	904764AS6	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/14/2018 .	07/30/2025 .	0	3,000,000	3ML+0.10/(3.10)	0	0	(20,884)	0		(271,999)	0	0	0	0	31,228		100/102
Interest Rate Swap -																						i
Rec floating [Pay	ABBVIE INC 00287YBF5	n 1	Interest	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	00/04/0010	11/14/2020	١	2 000 000	OM -1 07//4 OE)	0	0	(22,322)			(357,756)		0			41,434		106/107
fixed] Interest Rate Swap -	UU20/ IDFU	ו ען	Rate	ONL GLOUP THE SNZZOULFROMNINGLQUF39 .	09/24/2018 .	11/14/2028 .			3ML+1.07/(4.25)	0		(22,322)	0		(357,756)	0	0	0	`l			100/10/
Rec floating [Pay	ROCHE HOLDINGS INC		Interest																1			, l
fixed]	771196BP6	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/24/2018 .	09/17/2028 .	0	5,000,000	3ML+0.45/(3.63)	0	0	(36,881)	0		(591,902)	0	0	0	·0	68,334		103/104
Interest Rate Swap - Rec floating [Pay	PFIZER. INC., NOTE		Interest																			,
fixed]	717081EP4	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/24/2018 .	09/15/2028 .	0	2,000,000	3ML+0.43/(3.60)	0	0	(14,798)	0		(236,715)	0	0	0	0	27,324		103/104
Interest Rate Swap -	RALSTON PURINA CO.,		l																1			,
Rec floating [Pay fixed]	DEB . 641062AE4	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/24/2018 .	09/24/2025 .	0	5,000,000	3ML+0.34/(3.50)	0	0	(36,608)	0		(494,770)	0	0	0		52,960		101/103

Showing a	all Options	s, Caps, F	loors, Colla	rs, Swaps a	and Forwai	rds Open a	s of Currer	nt Stateme	nt Date	!
6	7	8	9	10	11	12	13	14	15	

					Snowing a	ali Options	s, Caps, Fi	oors, Colla	ırs, Swaps a	and Forwa	rds Open a	s of Currer	nt Stateme	ent Date								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative												
										Prior	Current											
	Description									Year(s)	Year Initial											
	of Item(s)								Strike	Initial Cost	Cost of										Credit	Hedge
	Hedged,								Price,	of Un-	Un-						Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Interest Rate Swap -																						
Rec floating [Pay	FEDERAL EXPRESS CORP		Interest				_		L	_	_		_			_	_	_	_			
fixed]	31428XBR6	ו ט ו	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	10/25/2018	10/17/2028 .	0	2,000,000	3ML+0.95/(4.20)	0	0	(15, 139)	0		(247,882)	0	0	0	0	27,483		105/106
Interest Rate Swap -	ELECTRICITE DE FRANCE SA																					
Rec floating [Pay fixed]	268317AU8	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	10/25/2018	09/21/2028	0	2 000 000	3ML+1.24/(4.50)			(15, 116)			(247,305)		١ ,	١ .	0	27,354		107/108
Interest Rate Swap -	200017400	D 1	. nate	CINE OF OUR THE SNZZOJET KOMINIOLOGI 39	10/23/2010	03/21/2020 .		2,000,000	J/IIL+1.24/ (4.30)	0		( 13, 110)			(247,505)					21,004		1077 100
Rec floating [Pay	DEUTSCHE TELEKOM AG		Interest																			
fixed]	25156PBA0	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	10/25/2018	01/19/2027 .	0	3.000.000	3ML+0.40/(3.60)	0	0	(22,356)	0	l	(335,014)	0	0	0	0	36, 150		102/103
Interest Rate Swap -								,				, , , ,			,					, .		
Rec floating [Pay	GOODMAN US FIN THREE		Interest																			
fixed]	38239JAA9	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	10/26/2018	03/15/2028 .	0	1,000,000	3ML+0.53/(3.70)	0	0	(7,389)	0		(115,810)	0	0	0	0	13, 192		103/104
Interest Rate Swap -																						
Rec floating [Pay	ILLINOIS TOOL WORKS		Interest	01/5 0 1 01/700 # 51/01##101 00/500	40 /44 /0040	44.45.40000		0 405 000	OH 0 04//0 05\			(00.507)			(005,005)							99/100
fixed]	452308AX7	U	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	12/11/2018		U	3, 105,000	3ML-0.21/(2.65)	0	0	(20,597)	0		(285,835)	0	0	0	0	36,838		*** *** *******************************
				/ariable Annuity Guarantees Under S			rate			0		(1,453,145)		XXX	(13,985,850)	0	0	0	0			XXX
				/ariable Annuity Guarantees Under S		3				0	0	(1,453,145)	0	XXX	(13,985,850)	0	0	0	0			XXX
	total - Swaps - Hedg	ing Effective	Variable Ar	nuity Guarantees Under SSAP No.10	18	1			ı	0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Interest Rate Swap -																						
Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/16/2018	05/18/2021	0	1.000.000	3ML/(2.93)			(6,805)	(3,570	,	(3,570)	6.754	١ ,	١ .	0	1,813		
Interest Rate Swap -	ASSEL FOILIDITO	. I U I	. nate	CHE GLOUP THE SNZZOJERKOMINIVOLGOPS9	03/ 10/20 10	03/10/2021 .		1,000,000	SML/ (2.93)	0		(0,000)	(3,370	/	(3,570)	0,734				1,013		
Rec floating [Pay			Interest																			
fixed]	Asset Portfolio	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	06/21/2018	06/25/2028 .	0	1,000,000	3ML/(3.00)	0	0	(6,890)	(106, 191	)	(106,191)	63,460	0	0	0	13,455		
Interest Rate Swap -								,,	(4111)					1								
Rec floating [Pay			Interest																			
fixed]	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/25/2018 .	09/27/2028 .	0	1,000,000	3ML/(3.19)	0	0	(7,360)	( 120 , 695	)	( 120 , 695)	67, 103	0	0	0	13,692		
Interest Rate Swap -																						
Rec floating [Pay			Interest				_			_	_	.= .=					_	_	_			
fixed]	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/25/2018 .	09/2//2028 .	0	1,000,000	3ML/(3.19)	0	0	(7,354)	(120,514	)	(120,514)	67,094	0	0	0	13,692		
Interest Rate Swap - Rec floating [Pay			Interest																			
fixed]	Asset Portfolio	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/25/2018	09/27/2028 .	0	1,000,000	3ML/(3.19)	0	0	(7,356)	(120,579	a .	(120,579)	67.097	۱ ،	ا ا	0	13,692		
Interest Rate Swap -		T '		S. S. SUP THE GREZOULI NORMINGLAUT 35				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	/ (U. 13)					′	(120,0/3)							
Rec floating [Pay		1	Interest										1			]						1
fixed]	Asset Portfolio	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/25/2018 .	09/27/2028 .	0	1,000,000	3ML/(3.20)	0	0	(7,367)	(120,891	)	(120,891)	67,114	0	0	0	13,692		
Interest Rate Swap -									1													1
Rec floating [Pay	_	L	Interest	[ <u>.</u> .																		
fixed]	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/25/2018 .	09/27/2028 .	0	500,000	3ML/(3.19)	0	0	(3,681)	(60,366	)	(60,366)		0	0	0	6,846		
Interest Rate Swap -		1											1			]						
Rec floating [Pay fixed]	Asset Portfolio	l <sub>n 4</sub>	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQ0F39	09/25/2018	09/27/2030	_	1,000,000	3ML/(3.22)		_	(7.420)	(131,434		(131,434)	88.526	_	_	_	15,410		
Interest Rate Swap -	naset FULLTOTTO	٠	nate	OME GLOUP THE SNZZUJEFKOMNNULUUF39	03/23/2018	08/2//2030 .	t	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	SINL/ (3.22)	0	ļ	(7,420)	(131,434	/	(131,434)		} <sup>0</sup>	<u></u> †		15,410		
Rec floating [Pay			Interest																			1
fixed]	Asset Portfolio	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/25/2018	09/27/2030 .	0	1,000,000	3ML/(3.21)	0	0	(7,409)	(131,029	)	(131,029)	88.502	n	0	0	15,410		
Interest Rate Swap -								,,,	[					1			[					
Rec floating [Pay		1	Interest										1			]						
fixed]	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/25/2018 .	09/27/2030 .	0	1,000,000	3ML/(3.21)	0	0	(7,409)	(131,029	)	(131,029)	88,502	0	0	0	15,410		
Interest Rate Swap -		1	1.										1			]						
Rec floating [Pay		L .	Interest	L																		
fixed]	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/25/2018 .	09/27/2030 .	0	1,000,000	3ML/(3.21)	0	0	(7,405)	(130,910	)	(130,910)	88,495	0	0	0	15,410		
Interest Rate Swap -			Interes*																			
Rec floating [Pay fixed]	Asset Portfolio	ln 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/25/2018	09/27/2030 .	_	1,000,000	3ML/(3.21)			(7,394)	(130,488	1	(130,488)	88,471	_	_	_	15,410		
Interest Rate Swap -	noott rui tilliil	'		ome aroup The SNZZOJEFKOMNNOLUUF39	03/23/2018	03/2//2000 .	ļ	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	/(3.21)	0		(1,094)	(130,488	/	( 130,468)	00,4/1	۱ <sup>0</sup>	۱ <sup>0</sup>	······································	10,410		
Rec floating [Pay		1	Interest										1			]						
fixed]	Asset Portfolio	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	10/26/2018	10/30/2028 .		5,000,000	3ML/(3.17)	0	0	(36,939)	(597, 215	)	(597,215)	340,431	L0	L0	0	68,871		[

	Showing all Options,	Caps, Floors, Coll	ars, Swaps and Forwards O	pen as of Current Statement Date
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					Snowing a	ali Options	s, Caps, Fi	oors, Colla	rs, Swaps a					ent Date							
1	2	3	4	5	6	7	8	9	10	11 Cumulative Prior	12 Current	13	14	15 16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - Rec floating [Pay			Interest																		
fixed]	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	10/26/2018	10/30/2030 .	0	8,000,000	3ML/(3.21)	0	0	(59,872	)(1,048,123)	(1,048,123	715,362	0	0	0	123,865		
Rec floating [Pay			Interest																		
fixed]	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	10/26/2018	10/30/2026 .	0	5,000,000	3ML/(3.12)	0	0	(36,401	)(532, 126)	(532, 126	221,365	0	0	0	59,088		
Interest Rate Swap - Rec floating [Pay			Interest																		
fixed]	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	10/26/2018	10/30/2025 .	0	5,000,000	3ML/(3.10)	0	0	(36, 120	)(488,056)	(488,056	159,797	0	0	0	53,539		
Interest Rate Swap -			1-44																		
Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	12/12/2018	12/14/2024 .	0	3,000,000	3ML/(2.89)	0	0	(20,075	(241,889)	(241,889	62,225	0	0	0	28,890		
Interest Rate Swap - Rec floating [Pay			Interest										,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						
fixed]	Asset Portfolio	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	12/12/2018	12/14/2025 .	0	8,000,000	3ML/(2.90)	0	0	(53,844	)(714,957)	(714,957	263,884	0	0	0	86,806		
Interest Rate Swap - Rec floating [Pay			Interest																		
fixed]	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	12/12/2018	12/14/2025 .	0	7,000,000	3ML/(2.91)	0	0	(47,146	)(626, 203)	(626,203	230,936	0	0	0	75,956		
Interest Rate Swap - Rec floating [Pay			Interest	·																	
fixed]	Asset Portfolio	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	12/12/2018	12/14/2027 .	0	2,000,000	3ML/(2.95)	0	0	(13,671	)(201,691)	(201,691	114,081	0	0	0	25,903		
Interest Rate Swap - Rec floating [Pay			Interest																		
fixed]	Asset Portfolio	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	01/23/2019 .	01/25/2023 .	0	3,000,000	3ML/(2.66)	0	0	(18,318	)(130,653)	(130,653	22, 117	0	0	0	20,247		
Interest Rate Swap -			Interest																		
Rec floating [Pay fixed]	Asset Portfolio	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	01/23/2019	01/25/2024 .	0	3,000,000	3ML/(2.67)	0	0	(18,375	(187,042)	(187,042	36,237	0	0	0	25, 198		
Interest Rate Swap -								,	,			, , , ,			,				,		
Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	01/23/2019 .	01/25/2024	0	3.000.000	3ML/(2.67)	0	0	(18,386	)(187, 165)	(187, 165	36,248	0	٥	0	25, 198		
Interest Rate Swap -	ASSEL FOILIOITO	U I	. nate	CHE GLOUP THE SINZZUJERKONNINICEGUPS9 .	01/23/2019 .	01/23/2024 .		3,000,000	SML/(2.07)	0	0	( 10,300	)(167, 163)		00,240 مد	0			23, 190		
Rec floating [Pay			Interest				_			_							_				
fixed] Interest Rate Swap -	Asset Portfolio	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	01/23/2019 .	01/25/2024 .	0	3,000,000	3ML/(2.67)	0	0	(18,386	)(187, 164)	(187,164	36,248	0	0	0	25, 198		
Rec floating [Pay			Interest																		
fixed]	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	01/23/2019 .	01/25/2024 .	0	3,000,000	3ML/(2.67)	0	0	(18,389	)(187, 199)	(187, 199	36,251	0	0	0	25, 198		
Interest Rate Swap - Rec floating [Pay			Interest																		
fixed]	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	03/22/2019 .	03/26/2023 .	0	5,000,000	3ML/(2.30)	0	0	(25,597	)(200, 129)	(200, 129	34,313	0	0	0	35,234		
Interest Rate Swap - Rec floating [Pay			Interest																		
fixed]	Asset Portfolio	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	03/22/2019	03/26/2024 .	0	5,000,000	3ML/(2.30)	0	0	(25,617	)(268,845)	(268,845	61,719	0	0	0	43,222		
Interest Rate Swap -																					
Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	03/22/2019	03/26/2024 .	0	5,000,000	3ML/(2.30)	0	0	(25,653	)(269, 277)	(269,277	61,756	0	0	0	43,222		
Interest Rate Swap -								,,	(=)												
Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	03/22/2019 .	03/26/2024 .	0	5,000,000	3ML/(2.29)	n	0	(25,562	)(268, 190)	(268, 190	61,663	0	n	0	43,222		
Interest Rate Swap -	ASSEL FULLIOITO	١	. nate	one droup inc SNZZUJERNONNVCEQUES9.	00/22/2019 .	03/20/2024 .			(2.29)	0	0	(20,002	/(200, 190)	(208, 190	01,003		0	0	40,222		
Rec floating [Pay			Interest	01700 1 5707555	00 (00 (00 :	00/00/00==			0111 //0	_	_	/40 =	/000	(0		_	_				
fixed] Interest Rate Swap -	Asset Portfolio	1 ען	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	03/22/2019 .	03/26/2025 .		3,800,000	3ML/(2.30)	0	0	( 19,543	)(228, 370)	(228,370	84,986	0	0	0	37,948		
Rec floating [Pay			Interest																		
fixed]	Asset Portfolio	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	03/27/2019	03/29/2023 .	0	3,000,000	3ML/(2.21)	0	0	(14,673	)(115,040)	(115,040	19,938	0	0	0	21, 184		
Interest Rate Swap - Rec floating [Pay			Interest																		
fixed]	Asset Portfolio	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	03/27/2019	.03/29/2023	0	5,000,000	3ML/(2.20)	0	0	(24,401	)(191,302)	(191,302	33.176	0	0	0	35,307		

Showing all Ontions	Cans Floors	Collars, Swaps and Forw	ards Open as of Cur	rent Statement Date
SHOWING All ODUONS.	. Caps. I louis.	Culais. Swabs aliu i ulw	iaius Obell as di Gui	Terri Staterrieri Date

				:	Showing a	all Options	s, Caps, Fl	oors, Colla	rs, Swaps a	and Forwa	rds Open a	s of Currer	nt Stateme	nt Date							
1	2	3	4	5	6	7	8	9	10	11 Cumulative	12	13	14	15 16	17	18	19	20	21	22	23
										Prior	Current										1
	Description								01.11	Year(s)	Year Initial										ı I
	of Item(s) Hedged,								Strike Price,	Initial Cost of Un-	Cost of Un-					Total	Current	Adjustment		Credit Quality	Hedge Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/		Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of	Freeken van Oorweten van eek	Total	Maturity	Number	NI-6I	Index	Premium (Premium)	Premium	Current	Adjusted		Valuation	Exchange	(Amorti-	Value of	Detection	Refer-	and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	or Expiration	of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	Year Income	Carrying Value	Code Fair Value	Increase/ (Decrease)	Change in B./A.C.V.	zation)/ Accretion	Hedged Item	Potential Exposure	ence Entity	Quarter-end (b)
Interest Rate Swap -	or replicated	1001101101		or consider croamingmodec	Buto		Contracto	7 11110 01110	(1 4.4)				7 4.40	7 411 74146	(200.0000)	2	71001011011	No	<u> </u>	Linety	(2)
Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc SNZ2OJLFK8MNNCLQ0F39 .	.03/27/2019	03/29/2024 .	0	5.000.000	3ML/(2.21)	0	0	(24,535)	(256,543)	(256,543)	60,790	٥	0	0	43,281		i
Interest Rate Swap -	ASSET TOTALITY			ONE GLOUP THE GREZOGET KOMMAGEGOT 65	00/21/2013	00/20/2024 .			OML/ (2.21)			(24,500)	(200,040)	(250,540)	,						1
Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	03/27/2019	03/30/3034	0	3,000,000	3ML/(2.21)	0	0	(14,722)	)(153,940)	(153,940)	36.475	٥	0		25,969		i
Interest Rate Swap -	ASSECTOTOTOTO		. nate	CINE OF OUR THE SINZZODET KOMININGEROF 59	00/21/2019 .	03/23/2024 .		3,000,000		0		( 14,722)	(150, 540)	(133,940)	,,00,473				23,303		1
Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	07/29/2019 .	07/21/2024	0	5,000,000	3ML/(1.81)		0	(19,932)	(202, 394)	(202,394)	)70,379		0		45,669		i
Interest Rate Swap -	ASSECTOTOTOTO			CINE OF OUR THE SINZZODET KOMININGEROF 39 .	01/23/2013 .	01/31/2024 .				0		(13,302)	/(202,094)	(202,054)	)						1
Rec floating [Pay fixed]	Asset Portfolio	n 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	07/29/2019	07/31/2024 .	0	5,000,000	3ML/(1.81)	0	0	(19,926)	(202,310)	(202,310	70,372	٥	0		45,669		i
Interest Rate Swap -				SINCE OF OUR THE SINCE OUR ROUNDING OF STATE OF THE SINCE OF STATE OF THE SINCE OF STATE OF THE SINCE OF STATE OF THE SINCE OF STATE OF THE SINCE OF STATE OF THE SINCE OF STATE OF THE SINCE OF STATE OF THE SINCE OF STATE OF THE SINCE OF STATE OF THE SINCE OF STATE O	01/23/2019				/(1.01)	0	0	(13,320)	,(202, 010)	(202,310)	,	u					
Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	07/29/2019	07/21/2024	0	2,000,000	3ML/(1.81)	0	0	(7,969)	(80,901)	(80,901)	28,147	٥	0		18,267		i
Interest Rate Swap -	ASSECTOTOTOTO		. nate	CINE OF OUR THE SINZZODET KOMININGEROF 35	01/23/2013	01/31/2024 .		2,000,000					(00, 501)	(00,901)	720, 147				10,207		1
Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	07/29/2019 .	07/31/2026 .	0	1,750,000	3ML/(1.87)		0	(7,239)	(67,484)	(67,484)	65.675	٨	0		20,214		i
Interest Rate Swap -	ASSEL FOILIOITO	.   0   1	. nate	CINE GLOUP THE SINZZUJEPKONINNOLYUF39 .	01/29/2019	07/31/2020 .		1,730,000		0	0	(1,209)	(07,404)	(67,404)	,				20,214		1
Rec floating [Pay fixed]	Asset Portfolio	n 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	07/29/2019	07/21/2026	0	1,000,000	3ML/(1.87)	0	0	(4.137)	(38,562)	(38,562)	37,529	٥	0		11,551		i
Interest Rate Swap -	ASSECTOTOTOTO		. nate	CINE OF OUR THE SINZZODET KOMININGEROF 39	01/23/2013	01/31/2020 .		1,000,000					(30,302)	(30,302)	J						1
Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/05/2019	09/09/2025 .	0	5.000.000	3ML/(1.38)	0	0	(14,557)	(102,804)	(102,804)	127,227	0	0	0	52,717		i
Interest Rate Swap -	ASSECTOTOTOTO		. nate	CINE OF OUR THE SINZZODET KOMININGEROF 35	03/03/2013	03/03/2023 .		3,000,000	OML/(1.30)	0		( 14,337 )	(102,004)	(102,004)	121,221				۱۱ ۱, علا		1
Rec floating [Pay fixed]	Asset Portfolio	n 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/05/2019 .	09/09/2025 .	0	5,000,000	3ML/(1.39)	0	0	(14,594)	(103,463)	(103,463)	127,269	٥	0		52,717		i
Interest Rate Swap -	ASSECTOTOTOTO			CINE OF OUR THE SINZZODET KOMININGEROF 59	03/03/2013	03/03/2023 .		3,000,000	OWL/(1.09)	0		(14,354)	(100,400)	(103,403)	121,203						1
Rec floating [Pay fixed]	Asset Portfolio	n 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/05/2019 .	09/09/2025 .	0	5,000,000	3ML/(1.39)	0	0	(14,579)	(103, 199)	(103, 199)	)127,252	٥	0		52,717		i
Interest Rate Swap -	A3361 101110110			ONE GLOUP THE GREZOGET KOMMAGEGOT 65 :	03/03/2013	03/03/2023 .			/(1.00)			(14,5/5)	,(100, 100)	(100, 100,	,						1
Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/05/2019	09/09/2025 .	0	5,000,000	3ML/(1.39)	0	0	(14,583)	(103, 265)	(103,265)	127,256	٥	0	0	52,717		i
Interest Rate Swap -	A3361 101110110			ONE GLOUP THE GREZOGET KOMMAGEGOT 65 :	03/03/2013	03/03/2023 .			OML/ (1.00)			( 14,500)	(100,200)	(100,200)	,121 ,230				۱۱۱, علا		1
Rec floating [Pay fixed]	Asset Portfolio	n 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/05/2019	09/09/2025 .	0	4,000,000	3ML/(1.38)	n	0	(11,640)	(82, 155)	(82, 155)	101,776	0	n	0	42, 174		1
Interest Rate Swap -	noot for trollo			ONE OF OUR THOU ONE CODE IN ON HAVE US .					( 1.30)			(11,040)	,(02, 130)	(02, 155)	,						
Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/05/2019 .	09/09/2029 .	n	5,000,000	3ML/(1.49)	n	n	(15,827)	66,658	66,658	349,609	n	n	0	72,669		1
Interest Rate Swap -				STORP THE STREET CONTROL CONTR				, 500, 500	/(1.T3)			(10,027)									
Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/05/2019	09/09/2029 .	n	4,000,000	3ML/(1.48)	n	n	(12,619)	54,696	54,696	279,610	n	n	0	58 , 135		i
Interest Rate Swap -				ONE OF THE THE ONE COLUMN TO THE OFFI				,,000,000	/ (1.70)			( 12,010)		54,000							
Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	01/27/2020	01/29/2025 .	n	4,000,000	3ML/(1.44)	n	0	(12,230)	(105,733)	(105,733)	73,161	n	n	0	39, 169		1
Interest Rate Swap -				STATE OF THE STATE OF LEGICAL CONTRACTOR OF THE STATE OF				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	/ (1.44)			(12,200)	,(100,700)		,						
Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	01/27/2020	01/29/2024 .	n	5,000,000	3ML/(1.43)	n	0	(15, 168)	(137,661)	(137,661)	45,078	n	n	0	42,078		1
Interest Rate Swap -				STATE OF THE STATE OF LEGICAL CONTRACTOR OF THE STATE OF					/ (1.70)			(10, 100)		157,001	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						
Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	02/04/2020 .	02/06/2022 .	n	5,000,000	3ML/(1.48)	n	0	(15,893)	(54, 265)	(54,265)	)16,683	n	n	0	23, 114		1
Interest Rate Swap -		Ĭ		STORP THE STREET ONE COURT NOTING VICE OF STREET				, 500, 500	/ (1.70)			(10,030)	,(07,200)	(57,205)	,				20, 114		
Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	02/04/2020	02/06/2022 .	n	2,000,000	3ML/(1.48)	n	n	(6,357)	(21,706)	(21,706)	6.673	n	n	0	9,246		1
Interest Rate Swap -		Ĭ '		STORP THE STREET ONE COURT NORTH WOLLOW US					/ (1.70)				(21,700)		,						
Rec floating [Pay fixed]	Asset Portfolio	n 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	.02/04/2020	.02/06/2023	n	5.000.000	3ML/(1,43)	n	n	(15,302)	(107,941)	(107,941)	21,861	0	n	0	34.048		1
11AVU]	MODUL FOI LIVITU	.	. iiult	TOWE OF OUR THO ONE EVOLE NORMINOLICE US .					/(1.40)	h	u	(10,002)	/\ io; ,341)		/4				, 77, 040		

Showing all Options,	Caps, Floors, 0	Collars, Swaps and	Forwards Open as	of Current Statement Date

					Snowing a	all Options	s, Caps, Fl	oors, Colla	rs, Swaps a	and Forwa	<u>rds Ope</u> n a	is of Curre	nt Stateme	ent Date							
1	2	3	4	5	6	7	8	9	10	11 Cumulative Prior	12 Current	13	14	15 16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap -																					
Rec floating [Pay fixed] Interest Rate Swap -	Asset Portfolio	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	02/26/2020	02/28/2023 .	0	5,000,000	3ML/(1.19)	0	0	(12,271	)(88,023	(88,023	19,662	0	0	0	34,597		
Rec floating [Pay			Interest	01700 # 5701##10 00500	00 (00 (0000	00 100 10000		F 000 000	0111 (/4 40)			/40.074	(00.000	(00.000	40.000				04 507		
fixed] Interest Rate Swap - Rec floating [Pay	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	02/26/2020	02/28/2023 .	0	5,000,000	3ML/(1.19)	0	0	(12,271	)(88,023)	(88,023	19,662	0	0	0 .	34,597		
fixed]	Asset Portfolio	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	02/26/2020	02/28/2023 .	0	5,000,000	3ML/(1.19)	0	0	(12,271	)(88,023)	(88,023	19,662	0	0	0	34,597		
Interest Rate Swap - Rec floating [Pay			Interest																		
fixed] Interest Rate Swap -	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	02/26/2020	02/28/2023 .	0	3,000,000	3ML/(1.19)	0	0	(7,363	)(52,814)	(52,814	11,797	0	0	0	20,758		
Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	02/26/2020	02/28/2025 .	0	4,000,000	3ML/(1.19)	0	0	(9.782	)(65,872)	(65,872	74,352	٥	0	0	39,587		
Interest Rate Swap - Rec floating [Pay	ASSEC FOI CIOTTO		Interest	CALL OF OUR THIC SHEZZOOLI KOMININGLIQOF 59	02/20/2020	02/20/2023 .		4,000,000	SML/(1.19)	0			)(05,672	(05,672							
fixed]	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	02/26/2020	02/28/2025 .	0	3,000,000	3ML/(1.19)	0	0	(7,337	)(49,404)	(49,404	55,764	0	0	0	29,690		
Interest Rate Swap - Rec floating [Pay			Interest	01/200 # 5/(01/11/01 00500	00 (00 (000)	00 (00 (0000		5 000 000	OH! ((0, 04))	٠									24.000		
fixed] Interest Rate Swap -	Asset Portfolio	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	.03/26/2021	03/30/2022 .	0	5,000,000	3ML/(0.21)	0	0	26	/1	/1	/1	0	0	0	24,966		
Rec floating [Pay			Interest																		
fixed] Interest Rate Swap -	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	03/26/2021	03/30/2022 .	0	5,000,000	3ML/(0.21)	0	0	26	71	71	71	0	0	0	24,966		
Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest . Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	03/26/2021	03/30/2022 .	0	2,000,000	3ML/(0.21)	0	0	11	28	28	28	0	0	0	9,986		
Interest Rate Swap - Pay floating [Rec		2.4	Interest	ONE O I ONEGO II EKONINIO COEGO	00 (04 (0040	00 (05 (0000		4 750 000	0.00(0)	•	0	44 740	400 404	400 404	(40, 400)				40.000		
fixed] Interest Rate Swap -	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	06/21/2018	06/25/2023 .	0	1,750,000	2.93/3ML	0	0	11,749	102, 164	102,164	(16,429)	0	0	0	13,083		
Pay floating [Rec fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/25/2018	09/27/2021 .	0	3,000,000	3.08/3ML	0	0	21,262	42,507	42,507	(21,527)	0	0	0	10,534		
Interest Rate Swap -			Interest																		
Pay floating [Rec fixed] Interest Rate Swap -	Asset Portfolio	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/25/2018	09/27/2021 .	0	3,000,000	3.08/3ML	0	0	21,258	42,500	42,500	(21,523)	0	0	0	10,534		
Pay floating [Rec			Interest																		
fixed] Interest Rate Swap -	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/25/2018	09/27/2021 .	0	3,000,000	3.08/3ML	0	0	21,260	42,503	42,503	(21,525)	0	0	0	10,534		
Pay floating [Rec			Interest																		
fixed]	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/25/2018	09/27/2021 .	0	3,000,000	3.08/3ML	0	0	21,284	42,550	42,550	(21,548)	0	0	0	10,534		
Interest Rate Swap - Pay floating [Rec			Interest																		
fixed]	Asset Portfolio	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/25/2018	09/27/2021 .	0	1,500,000	3.08/3ML	0	0	10,640	21,272	21,272	(10,773)	0	0	0	5,267		
Pay floating [Rec			Interest																		
fixed]	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/25/2018	09/27/2022 .	0	1,350,000	3.11/3ML	0	0	9,668	57,960	57,960	(10,608)	0	0	0	8,248		
Pay floating [Rec			Interest																		
fixed] Interest Rate Swap -	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/25/2018	09/27/2022 .	0.	3,000,000	3.11/3ML	0	0	21,465	128,679	128,679	(23,553)	0	0	0	18,329		
Pay floating [Rec			Interest																		
fixed] Interest Rate Swap -	Asset Portfolio	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/25/2018	09/27/2022 .	0	3,000,000	3.11/3ML	0	0	21,460	128,652	128,652	(23,548)	0	0	0	18,329		
Pay floating [Rec			Interest																		
fixed]	Asset Portfolio	ID 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/25/2018	.09/27/2022	0	3.000.000	3.10/3ML	0	0	21,449	128.585	128,585	(23,537)	0	0	0	18.329		

	Showing all Options.	Caps, Floors,	Collars, Swaps an	d Forwards Open	as of Current Statement Date
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				•	Showing a	all Options	s, Caps, Fl	loors, Colla	rs, Swaps a	and Forwa	rds Open a	s of Curre	nt Stateme	nt Date							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
										Cumulative	C										1
	Description									Prior Year(s)	Current Year Initial										1
	of Item(s)								Strike	Initial Cost	Cost of									Credit	Hedge
	Hedged,								Price,	of Un-	Un-					Total	Current	Adjustment			
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/		Unrealized		Year's	to Carrying		of	at Inception
	Income Generation	Schedule/ Exhibit	of Risk(s)	Exchange, Counterparty	Trade	Maturity or	Number of	Notional	Index Received	Premium (Received)	Premium (Received)	Current Year	Adjusted Carrying		Valuation Increase/	Exchange Change in	(Amorti- zation)/	Value of Hedged	Potential	Refer- ence	and at Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Valu		B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Interest Rate Swap -			(-)						(* 5)				1 311 311		(= 00:00:00)						(4)
Pay floating [Rec			Interest	01/700 # EVOLUTION 00/700	00 (05 (00 10	00 (07 (0000			0 40 (0)				100 501	400.5	(00 500				40.000		1
fixed] Interest Rate Swap -	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/25/2018 .	09/27/2022 .	0	3,000,000	3.10/3ML	0	0	21,440	128,531	128,5	31(23,528	)u	0		18,329		
Pay floating [Rec			Interest																		1
fixed]	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	10/26/2018	10/30/2021 .	0	8,000,000	3.05/3ML	0	0	56,762	132,987	132,9	37(57,230	00	0	0	30,556		
Interest Rate Swap - Pay floating [Rec			Interest																		1
fixed]	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	10/26/2018	10/30/2021 .	0	5,000,000	3.05/3ML	0	0	35,476	83,117	83,1	17(35,769	)0	0	0	19,098		
Interest Rate Swap - Pay floating [Rec			Interest																		1 ]
fixed]	Asset Portfolio	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	10/26/2018	10/30/2022 .	0	4,000,000	3.06/3ML	0	0	28,476	179,057	179,0	57(31,655	0	0	0	25, 168		1
Interest Rate Swap -																		[	•		1
Pay floating [Rec fixed]	Asset Portfolio	n 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	10/26/2018	10/30/2023 .	n	8,000,000	3.06/3ML	n	n	57, 102	553,622	553,6	22(92, 167	)	n	۸	64,294		1 ]
Interest Rate Swap -	ASSECTOTETOTIO		. nate	CILL GLOUP THE SHZZODEL KOMININGEQOLOG	10/20/2010	10/30/2023 .			3.00/3mL			الر الر			(92, 107	1					
Pay floating [Rec		L	Interest																		1
fixed] Interest Rate Swap -	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	10/26/2018 .	10/30/2023 .	0	5,500,000	3.06/3ML	0	0	39,271	380,757	380,7	57(63,379	0)0	0	0	44,202		
Pay floating [Rec			Interest																		1
fixed]	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	10/26/2018	10/30/2022 .	0	7,000,000	3.06/3ML	0	0	49,921	313,905	313,9	05(55,484	0	0	0	44,044		[
Interest Rate Swap - Pay floating [Rec			Interest																		1
fixed]	Asset Portfolio	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	10/26/2018	10/30/2038 .	0	3,000,000	3.25/3ML	0	0	22,824	511,931	511,9	31(475,702	2)0	0	0	62,919		
Interest Rate Swap -																					1
Pay floating [Rec fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	12/12/2018	12/14/2021 .	0	8,000,000	2.89/3ML	0	0	53.717	152.486	152.4	36(54,512	9) 0	0	0	33,630		1
Interest Rate Swap -								,,					, , , , , , , , , , , , , , , , , , , ,	, .							
Pay floating [Rec fixed]	Asset Portfolio	n 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	12/12/2018 .	12/14/2021 .	0	2,500,000	2.89/3ML		0	16,771	47,609	47,6	09(17,020				10,509		1
Interest Rate Swap -	ASSEL FOILIOITO	.   0   1	. nate	CINE GLOUP THE SNZZOJEPKOMINIOEGOFS9.	12/ 12/ 20 10 .	12/ 14/2021 .		2,300,000	2.09/ SML	0	0	10,771	47,009		(17,020	)	0				
Pay floating [Rec			Interest				_			_							_				1
fixed] Interest Rate Swap -	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	12/12/2018 .	12/14/2022 .	0	1,000,000	2.88/3ML	0	0	6,688	44,982	44,9	32(7,697	) <sup>0</sup>	l0	······0	6,532		
Pay floating [Rec			Interest																		1
fixed]	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	12/12/2018 .	12/14/2038 .	0	6,000,000	3.05/3ML	0	0	42,686	843,929	843,9	29(941,498	00	0	0	126,278		
Interest Rate Swap - Pay floating [Rec			Interest																		1
fixed]	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	01/23/2019 .	01/25/2039 .	0	3,000,000	2.90/3ML	0	0	20 , 197	354,015	354,0	15(467,314	0	0	0	63,343		[]
Interest Rate Swap - Pay floating [Rec			Interest												1						1
fixed]	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	01/23/2019	01/25/2039 .	0	3,000,000	2.90/3ML	0	0	20, 190	353,592	353,5	92(467,277	)0	0		63,343		ll
Interest Rate Swap -															]						1
Pay floating [Rec fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	01/23/2019	01/25/2030	n	2,750,000	2.91/3ML	n	n	18,525	325, 190	325,1	90(428,429	) 0	n	0	58,065		1
Interest Rate Swap -		T '		S. Sup 1110 SIEZOULI NOIMEROLUGI GO	01/20/2013			, 100,000					020, 130	023, 1	(720,423	1	ļ				
Pay floating [Rec			Interest	ONE O	00 /00 /00 /	00/00/2005	_	F 000 0	0.00.70:"	_		20 7	200 75:	200			_		, o o o = -		1
fixed] Interest Rate Swap -	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	03/22/2019 .	03/26/2039 .	0	5,000,000	2.62/3ML	0	0	29,709	369,794	369,7	94(765,409	0	0	0	106,058		
Pay floating [Rec			Interest																		1 1
fixed]	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	03/22/2019 .	03/26/2039 .	0	5,000,000	2.62/3ML	0	0	29,690	368,624	368,6	24(765,308	)0	0	0	106,058		
Interest Rate Swap - Pay floating [Rec			Interest																		1 1
fixed]	Asset Portfolio	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	03/22/2019 .	03/26/2039 .	0	5,000,000	2.62/3ML	0	0	29,665	367,064	367,0	64(765, 173	00	0	0	106,058		
Interest Rate Swap - Pay floating [Rec			Interest																		1 1
fixed]	Asset Portfolio	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	07/29/2019	07/31/2021 .	0	5,000,000	1.87/3ML	0	0	20.776	27.658	27,6	58(21.360	0	0	0	14.454		1

Charrian all Ontions	Cama Flaans	Callana Curana	and Camuanda Onan	an of Command Chalamanah Data
Showing all Oblions.	Cabs. Floors	. Collais, Swabs	and Forwards Open a	as of Current Statement Date

				(	Showing a	all Option:	s, Caps, Fl	oors, Colla	rs, Swaps a	and Forwai	rds Open a	s of Curre	nt Stateme	nt Date							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
										Cumulative	Cumant										1
	Description									Prior Year(s)	Current Year Initial										1
	of Item(s)								Strike	Initial Cost	Cost of									Credit	Hedge
	Hedged,								Price,	of Un-	Un-					Total	Current	Adjustment			Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/		Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/ Exhibit	of Diak(a)	Evebongo Counterparty	Trade	Maturity	Number	National	Index	Premium (Premium)	Premium (Premium)	Current	Adjusted		Valuation	Exchange	(Amorti-	Value of	Detential	Refer-	and at
Description	Generation or Replicated	Identifier	Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Date	or Expiration	of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	Year Income	Carrying Value	Code Fair Value	Increase/ (Decrease)	Change in B./A.C.V.	zation)/ Accretion		Potential Exposure	ence Entity	Quarter-end (b)
Interest Rate Swap -									()						(========						(=/
Pay floating [Rec	4 5 45 11		Interest	ONE O I ONZOO II EKONINIO OOEGO	07 (00 (00 40	07/04/0004	0	4 750 000	4 07 (011	0		40.740	00.000	00.000	(00, 005)				40 704		i
fixed] Interest Rate Swap -	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	07/29/2019 .	07/31/2021 .	0	4,750,000	1.87/3ML	0	0	19,740	26,280	26,280	(20,295)	0	0		13,731		
Pay floating [Rec			Interest																		i
fixed]	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	07/29/2019 .	07/31/2044 .	0	3,000,000	2.21/3ML	0	0	15,005	2,577	2,577	(535,992)	0	0	0	72,484		
Interest Rate Swap - Pay floating [Rec			Interest																		i
fixed]	Asset Portfolio	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/05/2019 .	09/09/2023 .	0	3,000,000	1.39/3ML	0	0	8,828	76, 152	76,152	(19,656)	0	0	0	23,449		l
Interest Rate Swap -																					i
Pay floating [Rec fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/05/2019	09/09/2049	n	5,000,000	1.66/3ML	n	n	18,076	(626, 366)	(626,366	(953, 247)	n	n	0	133,377		i
Interest Rate Swap -	Nobel Tol Clotte			one droup the Greeder romande do o		00/ 00/ 2040 .			1.007 OIIL				(020,000)	(020,000	,(000,247)				100,077		1
Pay floating [Rec			Interest	01700 # 5701### 05500	00 (05 (00 40	00 100 100 10		5 aaa aaa	4 00 (011			40.000	(005 770)	(005 770	(050,000)				400.077		i
fixed] Interest Rate Swap -	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/05/2019 .	09/09/2049 .	0	5,000,000	1.66/3ML	0	0	18,083	(625,778)	(625,778	)(953,320)	0	0	0	133,377		
Pay floating [Rec			Interest																		i
fixed]	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/05/2019 .	09/09/2049 .	0	5,000,000	1.66/3ML	0	0	18,052	(628,548)	(628,548	)(952,978)	0	0	0	133,377		
Interest Rate Swap - Pay floating [Rec			Interest																		1
fixed]	Asset Portfolio	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	.09/05/2019	09/09/2049	0	5,000,000	1.66/3ML	0	0	18,058	(627,994)	(627,994	(953,047)	0	0	0	133,377		l
Interest Rate Swap -																					1
Pay floating [Rec fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/05/2019	09/09/2049 .	0	5,000,000	1.66/3ML	0	0	18,037	(629, 822)	(629,822	(952,821)	0	0	0	133,377		i
Interest Rate Swap -	7,0000 1010110			one droup the dreeder tombroeder of .		00/00/2040 .							(020,022)	(020,022	,(002,021)				100,011		1
Pay floating [Rec			Interest	01700 # 5701### 05500	00 (05 (00 40	00 100 100 10			4 00 (011			40.000	(074 570)	(074 570	(570, 400)						i
fixed] Interest Rate Swap -	Asset Portfolio	. ו ען	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/05/2019 .	09/09/2049 .	0	3,000,000	1.66/3ML	0	0	10,860	(374,570)	(374,570	(572, 102)	0	0		80,026		
Pay floating [Rec			Interest																		1
fixed]	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	01/27/2020 .	01/29/2050 .	0	1,000,000	1.75/3ML	0	0	3,851	(106,892)	(106,892	)(194,851)	0	0	0	26,857		i
Interest Rate Swap - Pay floating [Rec			Interest																		1
fixed]	Asset Portfolio	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	01/27/2020	01/29/2040 .	0	1,000,000	1.73/3ML	0	0	3,795	(70,085)	(70,085	(145,757)	0	0	0	21,705		
Interest Rate Swap -			I-4 4																		, l
Pay floating [Rec fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	02/04/2020 .	02/06/2050 .	0	5,000,000	1.76/3ML	0	0	19,494	(517, 448)	(517,448	(976,867)	n	0	0	134,336		, l
Interest Rate Swap -				STATE OF THE STATE									[	(5,410	,						
Pay floating [Rec	Appet Portf-1:-	n 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	02/04/2020 .	02/06/2050 .	_	5,000,000	1.76/3ML	•	_	19.494	(517, 448)	(517,448	(976,867)	_	_		134,336		, l
fixed] Interest Rate Swap -	Asset Portfolio	וייו	. nate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	02/04/2020 .	02/00/2000 .			1./0/3ML	0	0	19,494	(317,448)	(517,448	(9/0,86/)		0		134,336		
Pay floating [Rec			Interest																		, 1
fixed]	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	02/04/2020 .	02/06/2050 .	0	5,000,000	1.76/3ML	0	0	19,494	(517,448)	(517,448	(976,867)	0	0	0	134,336		,
Interest Rate Swap - Pay floating [Rec			Interest																		, l
fixed]	Asset Portfolio	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	02/04/2020 .	02/06/2050 .	0	5,000,000	1.76/3ML	0	0	19,494	(517,448)	(517,448	(976,867)	0	0	0	134,336		
Interest Rate Swap -			Interest																		, l
Pay floating [Rec fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	02/04/2020	02/06/2050 .	0	2,000,000	1.76/3ML	0	0	7,798	(206,979)	(206,979	(390,747)	0	0	0	53,735		i
Interest Rate Swap -												,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,									
Pay floating [Rec	Acced Decadedia	n 4	Interest	OUE Constitution Chizago II EVOLUNIA COEGO	00 /00 /0000	00/00/0050	_	E 000 000	4 40 (011	•	_	45.054	(050 405)	(050 405	(005 540)		_		104 470		, 1
fixed] Interest Rate Swap -	Asset Portfolio	וען	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	02/26/2020 .	02/28/2050 .	0	5,000,000	1.46/3ML	0	0	15,654	(859,495)	(859,495	)(935,510)	0	0	······································	134,476		
Pay floating [Rec			Interest																		, l
fixed]	Asset Portfolio	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	02/26/2020 .	02/28/2050 .	0	5,000,000	1.46/3ML	0	0	15,654	(859, 495)	(859,495	(935,510)	0	0	0	134,476		
Interest Rate Swap - Pay floating [Rec			Interest																		, 1
fixed]	Asset Portfolio	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	02/26/2020	.02/28/2050	.0	5.000.000	1.46/3ML	0	0	15,654	(859, 495)	(859,495	(935,510)	0	0	0	134,476		il

Showing all Ontions Cans	Floors Collars Sv	vans and Forwards One	en as of Current Statement D	ate
SHOWING All Options, Caps,	i luulo, Gullaio, Sv	vaps and i diwards Opt	ch as of Guilent Statement D	aic

						all Options	s, Caps, i ii						nt Statemer								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
	Description of Item(s)								Strike	Cumulative Prior Year(s) Initial Cost	Current Year Initial Cost of					Total	Ourmant	Adianton		Credit	Hedge
	Hedged,								Price,	of Un-	Un-				1	Total	Current	Adjustment	'		Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/		Unrealized	Foreign	Year's	to Carrying			at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted		Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying		Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration		Amount	(Paid)	Paid	Paid	Income		Code Fair Value		B./A.C.V.	Accretion	Item		Entity	(b)
	or replicated	identifici	(α)	or ochtrar olcaringriousc	Date	Expiration	Contracts	Amount	(i aid)	i aiu	i aiu	IIICOITIC	value	Code Tall Value	(Decircase)	D./A.O.V.	Acciction	ItCIII	LAPOSUIC	Little	(6)
Interest Rate Swap -																					
Pay floating [Rec			Interest	01700 # 51/01##101 00500	00 (00 (0000	00/00/0050			4 40 (011			45.054	(050 405)	(050 40	(005 540)				404 470		
fixed]	Asset Portfolio	. D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	02/26/2020 .	02/28/2050 .		5,000,000	1.46/3ML	0	0	15,654	(859,495)	(859,49	5)(935,510)	0	0	0	134,476		
Interest Rate Swap -																					
Pay floating [Rec			Interest																		
fixed]	Asset Portfolio	. D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	02/26/2020 .	02/28/2050 .	0	4,000,000	1.46/3ML	0	0	12,523	(687,596)	(687,59	6)(748,408)	0	0	0	107,581		
Interest Rate Swap -																					
Pay floating [Rec			Interest																		
fixed]	Asset Portfolio	. D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/25/2020 .	09/29/2050 .	0	5,000,000	1.07/3ML	0	0	10,376	(1,309,716)	(1,309,71	6)(891,634)	0	0	0	135,826		
Interest Rate Swap -																					
Pay floating [Rec			Interest																		
fixed]	Asset Portfolio	. D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/25/2020	09/29/2050 .	0	5,000,000	1.07/3ML	0	0	10,376	(1,309,716)	(1,309,71	6)(891,634)	0	0	0	135,826		
Interest Rate Swap -				·																	
Pay floating [Rec			Interest																		
fixed]	Asset Portfolio	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/25/2020 .	09/29/2050 .	0	5,000,000	1.07/3ML	0	0	10,376	(1,309,716)	(1,309,71	6)(891,634)	0	0	0	135,826		
Interest Rate Swap -								,,							,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						
Pay floating [Rec			Interest																		
fixed]	Asset Portfolio	. D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/25/2020	09/29/2050 .	٥	5,000,000	1.07/3ML	0	0	10,376	(1,309,716)	(1,309,71	6)(891,634)	0	0	0	135,826		
Interest Rate Swap -	ASSEL FULLIUITU	.   0 1	. nate	CIIL GLOUP THE SNZZOJEJ KOJIJINOLIGO 39 .	03/23/2020	03/23/2030 .					0	10,370	(1,303,710)	(1,009,71	091,004)	0			100,020		
Pay floating [Rec			Interest																		
	Acced Denatedia	D 4	Interest	ONE Communication of the Commu	00 /05 /0000	00/00/0050		E 000 000	4 07/01/	0	0	10.070	(4 000 740)	(4 000 74	(004 004)	0	0		135,826		
fixed]	Asset Portfolio	۱ ۱ ما	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	09/25/2020	09/29/2050 .		5,000,000	1.07/3ML		0	10,376	(1,309,716)	(1,309,71	6)(891,634)	0	0		130,820		
Interest Rate Swap -																					
Pay floating [Rec			Interest																		
fixed]	Asset Portfolio	. D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/25/2020 .	09/29/2050 .		5,000,000	1.07/3ML	0	0	10,376	(1,309,716)	(1,309,71	6)(891,634)	0	0	0	135,826		
Interest Rate Swap -																					
Pay floating [Rec			Interest																		
fixed]	Asset Portfolio	. D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/25/2020 .	09/29/2050 .	0	5,000,000	1.07/3ML	0	0	10,376	(1,309,716)	(1,309,71	6)(891,634)	0	0	0	135,826		
Interest Rate Swap -				·																	
Pay floating [Rec			Interest																		
fixed]	Asset Portfolio	. D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/25/2020	09/29/2050 .	0	5,000,000	1.07/3ML	0	0	10,376	(1,309,716)	(1,309,71	6)(891,634)	0	0	0	135,826		
Interest Rate Swap -		-											( .,,,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						
Pay floating [Rec			Interest																		
fixed]	Asset Portfolio	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/25/2020	09/29/2050 .	0	4,000,000	1.07/3ML	0	0	8,301	(1,047,767)	(1,047,76	7)(713,307)	0	0	0	108,655		
Interest Rate Swap -	7,0000 101010110			One of day Tho One Education in the Education	00/ 20/ 2020 .			,,000,000					(1,047,707)		/(110,001)						
Pay floating [Rec			Interest																		
fixed]	Asset Portfolio	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	03/26/2021	03/30/2051 .	٥	2,000,000	2.16/3ML	0	0	98	(29, 894)	(29,89	(29,894)	0	0	٥	54,787		
	ASSEL FOILIDITO		. nate	CINE GLOUP THE SINZZOULFROMININGLYOFS9	03/20/2021	03/30/2031 .		2,000,000	2. 10/ SML	0	0	90	(29,094)	(29,08	+)(29,094)	0	0				
Interest Rate Swap -		1										1			1						
Pay floating [Rec	Acced Donafolis	l <sub>0.4</sub>	Interest	ONE Communication ONIZOO II EKOMMUNI COEGO	00/00/0004	00/00/0054	_	0 000 000	0.46/04	_	_	-00	(29, 894)	(29,89	(00.004)	_	^		54.787		
fixed]	Asset Portfolio	. I U I	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	03/26/2021 .	03/30/2051 .	U	2,000,000	2.16/3ML	0	0	98				0	0	0			
	total - Swaps - Hedo		nterest Rate							0		222,325		XXX (25,709,74		0	0	0	6,626,290		XXX
11699999999. Subt	total - Swaps - Hedg	ging Other								0	0	222,325		XXX (25,709,74	7) (23,258,083)	0	0	0	6,626,290		XXX
12299999999. Subt	total - Swaps - Repli	ication							-	0	0	0	0	XXX	0	0	0	0	0	XXX	XXX
	total - Swaps - Incor		on							0	n	n		XXX	) 0	n	n	0		XXX	XXX
	total - Swaps - Othe									0	0	0		XXX	1 0	0	0	0		XXX	XXX
										_	U	(4.000.777			/ / / / / / / /	0	0				
	Swaps - Interest R									0	0	(1,230,820)		XXX (39,695,59	7) (23,258,083)	0	0	0			XXX
	l Swaps - Credit De									0	0	0		XXX	0	0	0	0		XXX	XXX
13799999999. Tota	I Swaps - Foreign E	xchange							-	0	0	0	0	XXX	0	0	0	0	0	XXX	XXX
	1379999999. Total Swaps - Foreign Exchange 1389999999. Total Swaps - Total Return							0		n		XXX	) 0	n	n	0		XXX	XXX		
							0		^		XXX	2 0	0	0	0		XXX	XXX			
139999999. Total Swaps - Other								(4.000.000			7) (00.050.055	- 0									
	1409999999. Total Swaps						0		(1,230,820)		XXX (39,695,59	7) (23,258,083)	0	0	0			XXX			
1479999999. Subt	147999999. Subtotal - Forwards						0	0	0	0	XXX	0	0	0	0	0	XXX	XXX			
1509999999. Subt	15099999999 Subtotal - SSAP No. 108 Adjustments						0	0	0	0	XXX	0 0	0	0	0	0	XXX	XXX			
							0	n	(1,453,145)	ň	XXX (13,985,85	) 0	n	n	0	2,006,784		XXX			
	1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108						0	0	(1,400,140)	1 1		, 0	0	0			XXX				
			Annuity Gu	arantees Under SSAP No. 108						v	0	0		XXX	0	0	0	0			XXX
	total - Hedging Othe	er								13,808,861	, .,.	222,325	4,156,284		4 (19,376,584)	0	. 0	0	, , ,		XXX
1719999999. Subt	total - Replication									0	0	0	0	XXX	0	0	0	0	0	XXX	XXX
	•																			•	

	Showing all Options,	Caps, Floors	, Collars, Swaps	and Forwards O	pen as of Current Statement Date
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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
										Cumulative												
										Prior	Current											
	Description									Year(s)	Year Initial											
	of Item(s)								Strike	Initial Cost	Cost of										Credit	Hedge
	Hedged,								Price,	of Un-	Un-						Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying			at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
1729999999. Subt	total - Income Gene	ration								0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subt	total - Other									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999. Subt	total - Adjustments	for SSAP No.	108 Derivat	ives						0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Tota	als			-		•		•		13,808,861	4.789.300	(1.230.820	4.156.284	XXX	(9.829.566)	(19.376.584)	0	0	0	8.633.074	XXX	XXX

(a)	Code	Description of Hedged Risk(s)
Ī		

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(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 NONE

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

### **SCHEDULE DB - PART D - SECTION 1**

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	Counterpa		Book	/Adjusted Carrying \			Fair Value		12	13
		Credit	4	5	6	7	8	9	10	11		
	Master	Support	Fair Value of	Present Value	Contracts With	Contracts With						
Description of Exchange,	Agreement	Annex	Acceptable	of Financing	Book/Adjusted	Book/Adjusted	Exposure Net of	Contracts With	Contracts With	Exposure	Potential	Off-Balance
Counterparty or Central Clearinghouse	(Y or N)	(Y or N)	Collateral	Premium	Carrying Value >0			Fair Value >0	Fair Value <0	Net of Collateral	Exposure	Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	0	0	0	0	0	0	0	. 0	0
Barclays Bank PLC G5GSEF7VJP5170UK5573	Y	У	10,220,000	0	10, 190, 294	0	0	10,190,294	0	0	0	0
BNP Paribas SA ROMUWSFPU8MPR08K5P83	У	У	10,310,000	0	10,412,838	0	102,838	10,412,838	0	102,838	0	0
Canadian Imperial Bank of Commerce	Y	У	8,640,000	0		0	0		0	0	0	0
Goldman Sachs International W22LROWP21HZNBB6K528	Y	У	540,000	0	579,991	0	39,991	579,991	0	39,991	0	0
JP Morgan Chase & Co. 7HGGLXDRUGQFU57RNE97	Y	У	80,000	0	149,362	0	69,362	149,362	0	69,362	0	0
029999999. Total NAIC 1 Designation			29,790,000	0	29,866,031	0	212, 191	29,866,031	0	212, 191	0	0
089999999. Aggregate Sum of Central Clearinghouses (Excluding	<b>Exchange Trad</b>	ed)	0	0	6,502,755	(32,212,502)	0	6,502,755	(46, 198, 352)	0	8,633,074	0
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					†		+			<del> </del>		
		· · · · · · · · · · · · · · · · · · ·										
099999999 - Gross Totals	·		29,790,000	0	36,368,786	(32,212,502)	212, 191	36,368,786	(46, 198, 352)	212, 191	8,633,074	0
1. Offset per SSAP No. 64		I I	20,700,000		0	(02,212,002)	212,101	00,000,700	(40, 100,002)	212,101	0,000,074	•
2. Net after right of offset per SSAP No. 64					36,368,786	(32,212,502)						
2. Not altor right or oncot por corti 140. 04					00,000,700	(02,212,302)	<b>U</b>					

### **SCHEDULE DB - PART D - SECTION 2**

Collateral for Derivative Instruments Open as of Current Statement Date

#### Collateral Pledged by Reporting Entity

1	2	3	4	5	6	7	8	9
						Book/Adjusted		Type of
Exchange, Counterparty or Central Clearinghouse		CUSIP				Carrying	Maturity	Type of Margin
or Central Clearinghouse	Type of Asset Pledged	Identification	Description	Fair Value	Par Value	Value	Date	(I, V or IV)
CME Group Inc. SNZ20JLFK8MMVCLQ0F39	Cash.	000000-00-0	CASH	43,417,847		43,417,847		IV
CME Group Inc. SNZ20JLFK8MNNCLQ0F39	Treasury	912828-Q7-8	TREASURY	7,269,262	7,700,000	7,309,195	04/30/2021	
					<b>1</b>			
							· · · · · · · · · · · · · · · · · · ·	
							· · · · · · · · · · · · · · · · · · ·	
					<b>+</b>			
					+		· · · · · · · · · · · · · · · · · · ·	
					<b>†</b>		· · · · · · · · · · · · · · · · · · ·	
					†		· · · · · · · · · · · · · · · · · · ·	· · · · · · · · · · · · · · · · · · ·
0100000000 Total				F0 007 400	54 447 047	50 707 040	V///	V///
0199999999 - Total				50,687,109	51, 117, 847	50,727,042	XXX	XXX

#### Collateral Pledged to Reporting Entity

	1	2	3	4	5	6	7	8	9
							Book/Adjusted		Type of
	Exchange, Counterparty or Central Clearinghouse		CUSIP				Carrying	Maturity	Margin
	or Central Clearinghouse	Type of Asset Pledged	Identification	Description	Fair Value	Par Value	Value	Date	(I, V or IV)
Barclays Bank PLC	G5GSEF7VJP5170UK5573	Cash.	000000-00-0	CASH	10,220,000	10,220,000	XXX		V
BNP Paribas SA		Cash	000000-00-0	CASH	10,310,000	10,310,000	XXX		V
Canadian Imperial Bank of Commerce	21G119DL770X0HC3ZE78	Cash.	000000-00-0	CASH	8,640,000	8,640,000	XXX		V
Goldman Sachs International	W22LR0WP21HZNBB6K528	Cash	000000-00-0	CASH	540,000	540,000	XXX		V
JP Morgan Chase & Co		Cash	000000-00-0	CASH	80,000	80,000	XXX		vv.
0299999999 - Total		<u> </u>	·		29,790,000	29,790,000	XXX	XXX	XXX

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

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

Schedule DL - Part 2 - Reinvested Collateral Assets Owned NONE

### **SCHEDULE E - PART 1 - CASH**

Month End Depository Balances

1	2	3	4	5		lance at End of Eauring Current Quar		9
			Amount of	Amount of	6	7	8	1
			Interest Received	Interest Accrued				
		Rate of	During Current	at Current				
Depository		Interest		Statement Date	First Month	Second Month	Third Month	*
Wells Fargo Portland, OR		0.000	0	0	43,698,237	46,480,299		XXX
Wells Fargo Portland, OR	C	0.000	0	0	30 , 170 , 257	35,220,526	40,941,677	XXX
Federal Home Loan Bank Des Moines, IA		0.000	0	0	11,739,065	20,632,836	19,329,174	XXX
US Bank Portland, OR		0.000	0	0	96, 134, 091	75,020,375	(17,688,570)	XXX
Bank of New York New York, NY		0.000	0	0	(17,798,772)	(4,068,060)	12,521,408	XXX
Nothern Trust Chicago, IL		0.000	0	0	1,278,227	1,796,435	4,266,635	XXX.
JP Morgan Chase New York, NY		0.000	0	0	1,702,826	4,005,411	2,364,822	XXX
Bank of Guam Hagatna, GU		0.000	0	0	392,395	392,082	392,069	XXX
0199998. Deposits in 4 depositories that do not								
exceed the allowable limit in any one depository (See								
instructions) - Open Depositories	XXX	XXX	0	0	136,847	151,515	167,036	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	167,453,173	179,631,419	115,541,573	XXX
0299998. Deposits in 0 depositories that do not								
exceed the allowable limit in any one depository (See								
instructions) - Suspended Depositories	XXX		0	0	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	167,453,173	179,631,419	115,541,573	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
								ļ
		<u> </u>						<u> </u>
0599999. Total - Cash	XXX	XXX	0	0	167,453,173	179,631,419	115,541,573	XXX

### **SCHEDULE E - PART 2 - CASH EQUIVALENTS**

Show Investments Owned End of Current Quarter

Show investments Owned End o		_	_	
1 2 3 4	5 6	7	8	9
During During	South But of Date .	Book/Adjusted	Amount of Interest	Amount Received
CUSIP Description Code Date Acc	uired Rate of Interest Maturity Date	Carrying Value	Due and Accrued	During Year
0599999. Total - U.S. Government Bonds		0	0	0
1099999. Total - All Other Government Bonds		0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds		0	0	0
2499999. Total - U.S. Political Subdivisions Bonds		0	0	0
3199999. Total - U.S. Special Revenues Bonds		0	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds		0	0	0
4899999. Total - Hybrid Securities		0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds		0	0	0
6099999. Subtotal - SVO Identified Funds		0	0	0
6599999. Subtotal - Unaffiliated Bank Loans		0	0	0
7699999. Total - Issuer Obligations		0	0	0
7799999. Total - Residential Mortgage-Backed Securities		0	0	0
7899999. Total - Commercial Mortgage-Backed Securities		0	0	0
7999999. Total - Other Loan-Backed and Structured Securities		0	0	0
8099999. Total - SVO Identified Funds		0	0	0
8199999. Total - Affiliated Bank Loans		0	0	0
8299999. Total - Unaffiliated Bank Loans		0	0	0
8399999. Total Bonds		0	0	0
825252-40-6 INVESCO TREASURY PORTFOLIO MONEY MKT	21		0	740
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO		28,838,737	0	740
60934N-10-4 FEDERATED GOVT OBLIG INST	21		0	5
8699999. Subtotal - All Other Money Market Mutual Funds		201,460	0	5
9999999 - Total Cash Equivalents		29,040,197	0	745